



RISKSPAN

RISK ADVISORY,
DATA ANALYTICS,
AND TECHNOLOGY

data made beautiful

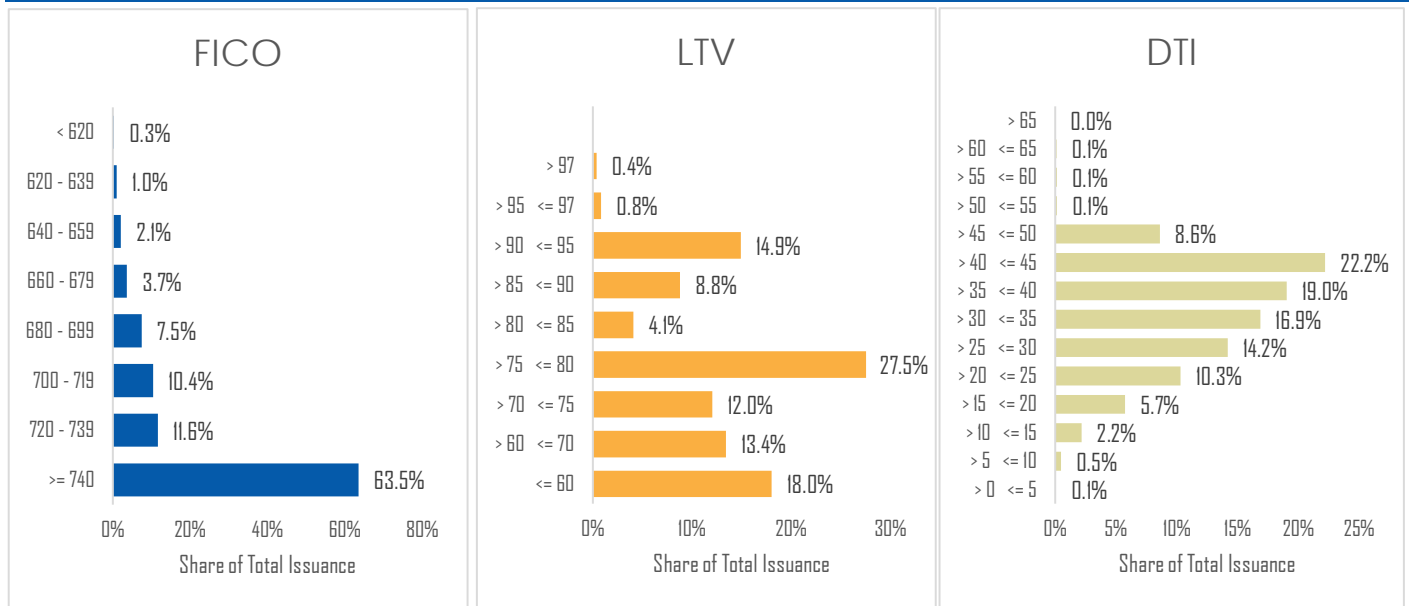
FREDDIE MAC BOX SCORE REPORT: AUGUST 2016

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

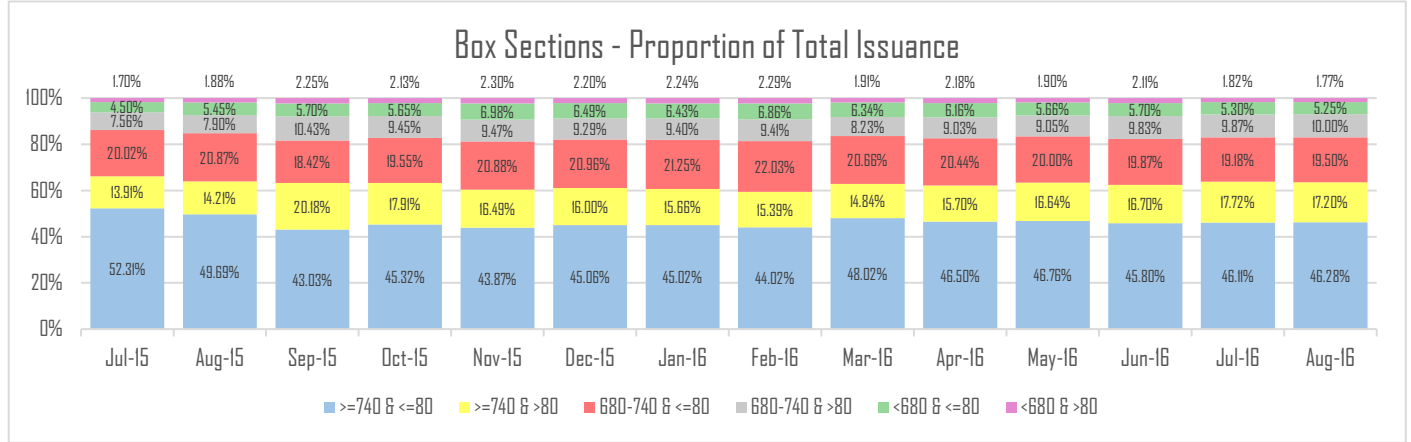
		LTV Range									Total
		<= 60	> 60 <= 70	> 70 <= 75	> 75 <= 80	> 80 <= 85	> 85 <= 90	> 90 <= 95	> 95 <= 97	> 97	
FICO Range	>= 740	12.50%	8.51%	7.90%	17.37%	2.53%	5.45%	8.70%	0.39%	0.13%	63.5%
	720-739	1.56%	1.44%	1.32%	3.25%	0.54%	1.14%	2.19%	0.15%	0.04%	11.6%
	700-719	1.44%	1.32%	1.22%	3.05%	0.42%	0.98%	1.79%	0.13%	0.05%	10.4%
	680-699	1.07%	1.01%	0.83%	2.00%	0.33%	0.72%	1.37%	0.11%	0.04%	7.5%
	660-679	0.69%	0.58%	0.43%	0.97%	0.13%	0.29%	0.50%	0.02%	0.03%	3.7%
	640-659	0.44%	0.36%	0.21%	0.57%	0.08%	0.14%	0.25%	0.01%	0.03%	2.1%
	620-639	0.24%	0.17%	0.12%	0.29%	0.04%	0.06%	0.10%	0.01%	0.01%	1.0%
	< 620	0.09%	0.04%	0.02%	0.03%	0.02%	0.02%	0.01%	0.00%	0.03%	0.3%
Total		18.0%	13.4%	12.0%	27.5%	4.1%	8.8%	14.9%	0.8%	0.4%	100%

Legend		
Largest	Mid	Smallest

Indicators - August-16 - All Issued Loans by UPB



Pricing Box - Trends and Change



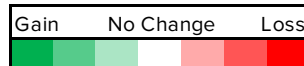
August-16 v. July-16 - All Issued Loans by UPB

		LTV Range									Total
		<= 60	> 60 <= 70	> 70 <= 75	> 75 <= 80	> 80 <= 85	> 85 <= 90	> 90 <= 95	> 95 <= 97	> 97	
FICO Range	>= 740	0.02%	0.39%	0.11%	(0.35%)	(0.10%)	(0.12%)	(0.35%)	0.05%	0.01%	(0.3%)
	720-739	(0.05%)	0.04%	(0.01%)	(0.08%)	0.05%	(0.03%)	(0.05%)	0.02%	0.01%	(0.1%)
	700-719	(0.04%)	0.04%	0.09%	0.16%	(0.03%)	(0.00%)	0.01%	0.01%	0.01%	0.3%
	680-699	0.01%	0.06%	(0.07%)	0.16%	0.01%	0.03%	0.06%	0.03%	0.00%	0.3%
	660-679	(0.02%)	(0.00%)	0.04%	0.03%	(0.00%)	(0.01%)	0.02%	(0.01%)	(0.01%)	0.0%
	640-659	(0.00%)	(0.04%)	(0.02%)	0.03%	0.00%	(0.03%)	0.01%	(0.00%)	(0.00%)	(0.1%)
	620-639	(0.01%)	(0.02%)	(0.00%)	0.01%	(0.01%)	(0.01%)	0.01%	0.00%	(0.01%)	(0.0%)
	< 620	(0.01%)	(0.02%)	(0.01%)	(0.01%)	0.00%	(0.00%)	(0.01%)	(0.00%)	(0.00%)	(0.0%)
Total	(0.1%)	0.4%	0.1%	(0.0%)	(0.1%)	(0.2%)	(0.3%)	0.1%	0.0%	0.0%	

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

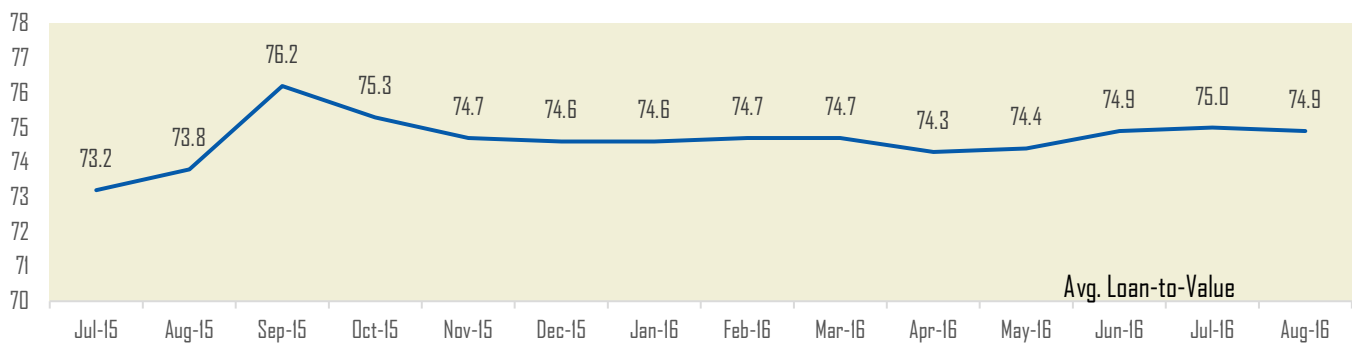
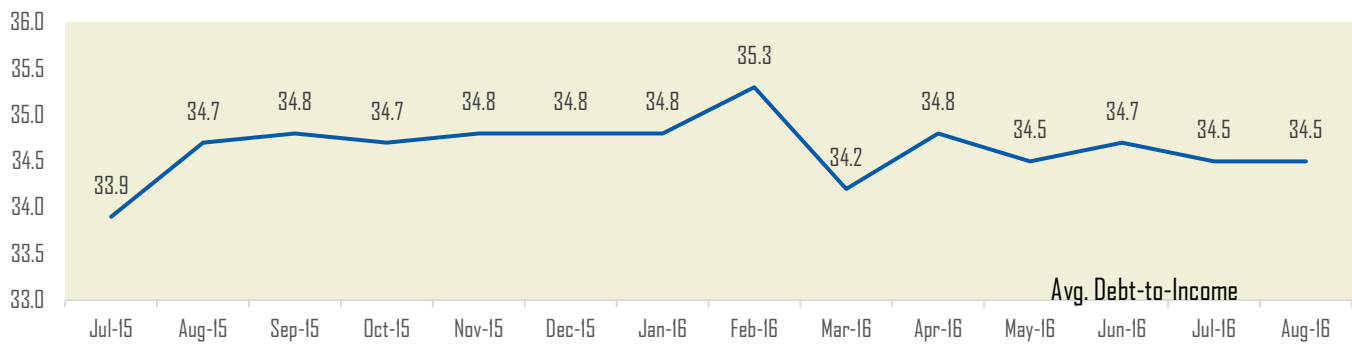
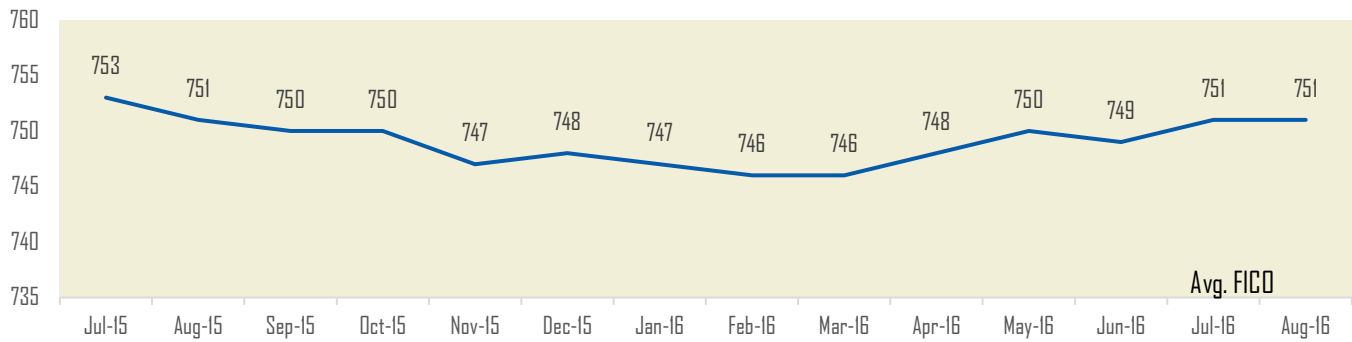
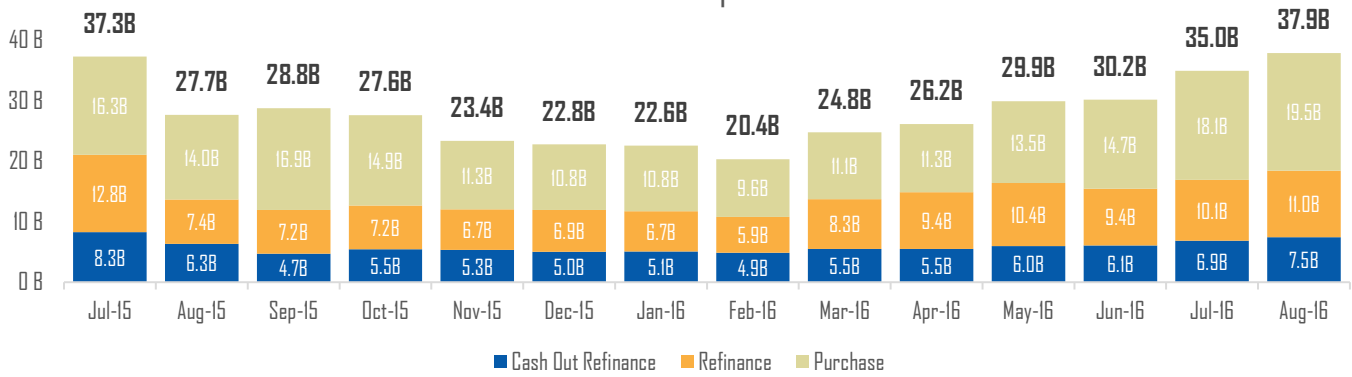
		LTV Range									Total
		<= 60	> 60 <= 70	> 70 <= 75	> 75 <= 80	> 80 <= 85	> 85 <= 90	> 90 <= 95	> 95 <= 97	> 97	
FICO Range	>= 740	(0.57%)	(0.36%)	(0.83%)	(1.65%)	0.67%	0.86%	1.38%	0.24%	(0.16%)	(0.4%)
	720-739	(0.29%)	(0.20%)	(0.17%)	(0.20%)	0.15%	0.16%	0.36%	0.08%	(0.05%)	(0.1%)
	700-719	(0.22%)	0.07%	(0.01%)	(0.05%)	0.15%	0.20%	0.53%	0.09%	(0.06%)	0.7%
	680-699	(0.19%)	(0.07%)	(0.11%)	0.07%	0.08%	0.05%	0.34%	0.06%	(0.05%)	0.2%
	660-679	(0.10%)	(0.09%)	0.02%	0.09%	0.00%	0.00%	0.03%	(0.00%)	(0.08%)	(0.1%)
	640-659	(0.00%)	(0.00%)	(0.02%)	0.04%	0.01%	(0.00%)	0.05%	0.00%	(0.04%)	0.0%
	620-639	(0.06%)	(0.02%)	(0.00%)	0.04%	0.00%	(0.01%)	0.03%	(0.00%)	(0.03%)	(0.1%)
	< 620	(0.05%)	(0.02%)	(0.02%)	(0.01%)	(0.01%)	(0.00%)	(0.01%)	(0.01%)	(0.05%)	(0.2%)
Total	(1.5%)	(0.7%)	(1.1%)	(1.7%)	1.1%	1.3%	2.7%	0.5%	(0.5%)	0.0%	

Change Legend



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

Loan Purpose



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

