



Fannie Mae®

# Single-Family MBS Disclosure Mapping Documentation – Multiclass

October 2019

# Introduction

Fannie Mae is planning to provide new and enhanced disclosure files for its Single-Family Multiclass REMIC and SMBS Securities. The future disclosure files, scheduled to be released in June 2019, will replace Fannie Mae's existing files. New data attributes and enumerations will be added, while certain existing attributes will be retired. To assist in the transition to the future disclosure files, this document provides details on the following:

- Format and timing of the new disclosure files
- New, enhanced, and retired disclosure attributes
- Mapping between the current and future disclosure files



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# Multiclass File Changes



# Multiclass File Changes

| File Business Name  | File Name <sup>1</sup>         | Publication Timing <sup>2</sup>                                   | Process Cycle     | Available on SFTP Site | Products             | Archive Availability                 | Comments  |
|---|--------------------------------|---|-------------------|------------------------|----------------------|--------------------------------------|---|
| Absorption Report   |                                |   |                   |                        |                      |                                      | File Retired  |
| Delay Reset File  | DELAY_YYYYMM.TXT               | Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time  | Monthly           | Yes                    | REMIC                | Current month + 12 historical months |   |
| Delay Reset File Indices                                  | FNM_RESET_D_YYYYMM.TXT         | Business Day at 6:30 PM Eastern Time on Applicable Reset Dates    | Monthly           | Yes                    | REMIC                | Indefinitely                         |   |
| Dissolved Securities                                      |                                |   |                   |                        |                      |                                      | File Retired - Similar Data included in Notes Field in Factor File (RF-17 & SF-17)  |
| Excess Servicing Summary Report                           |                                |   |                   |                        |                      |                                      | File Retired – Similar data included in Excess Servicing Fee Security Issuance File and Excess Servicing Fee Security Supplemental Issuance Files |
| Excess Servicing Fee Monthly Security Factor File         | FNM_ESF_MS_YYYYMM.TXT          | Business Day 4 at 4:30 PM Eastern Time                            | Monthly           | Yes                    | Excess Servicing Fee | Indefinitely                         |   |
| Excess Servicing Fee Monthly Security Supplemental File   | FNM_ESF_MSS_YYYYMM.TXT         | Business Day 4 at 4:30 PM Eastern Time                            | Monthly           | Yes                    | Excess Servicing Fee | Indefinitely                         |   |
| Excess Servicing Fee Security Issuance File               | FNM_DEAL#_ESF_IS_YYYYMM.TXT    | Business Day every 2 hours between 6:30 AM - 6:30 PM Eastern Time | Daily – as needed | Yes                    | Excess Servicing Fee | Indefinitely                         |   |
| Excess Servicing Fee Security Supplemental Issuance Files | FNM_DEAL#_ESF_ISS_YYY YMM. TXT | Business Day every 2 hours between 6:30 AM - 6:30 PM Eastern Time | Daily – as needed | Yes                    | Excess Servicing Fee | Indefinitely                         |   |



# Multiclass File Changes

| File Business Name                      | File Name <sup>1</sup>                     | Publication Timing <sup>2</sup>                                   | Process Cycle     | Available on SFTP Site | Products   | Archive Availability                 | Comments   |
|---|--|---|-------------------|------------------------|------------|--------------------------------------|--|
| Excess Servicing SMBS Collateral Report |  |   | Monthly           |                        |            |                                      | File retired - Similar data included in:<br>~ Excess Servicing Fee Security Factor File<br>~ Excess Servicing Fee Supplemental File Excess Servicing Summary |
| Final Data Statements                   | FNM_Deal#_FDS.TXT<br>FNM_Deal#_FDS_REV.TXT | Business Day every 2 hours between 6:30 AM - 6:30 PM Eastern Time | Daily – as needed | Yes                    | REMIC SMBS |                                      | File retired and replaced with new file format   |
| Latest Postings                         |  |   |                   |                        |            |                                      | File Retired - Similar data included in Recently Priced Transaction Report   |
| Monthly Floater Resets - Delay          |  |   |                   |                        |            |                                      | File Retired   |
| Monthly Remic Class Factors             |  |   |                   |                        |            |                                      | File retired - Similar data included in REMIC Factor File.   |
| No Delay Reset File                     | NODELAY_YYYYMM.TXT                         | Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time  | Monthly           | Yes                    | REMIC      | Current month + 12 historical months | ~Current file label is Monthly Floater Resets - No Delay<br>~ No Delay Reset File remains for a small subset of legacy REMIC CUSIPs.                         |
| No Delay Reset File Indices             | FNM_RESET_ND_YYYYMM.TXT                    | Business Day at 6:30 PM Eastern Time on Applicable Reset Dates    | Monthly           | Yes                    | REMIC      | Indefinitely                         |  |

<sup>1</sup> The files will be compressed for ease of consumption with a .ZIP extension  
<sup>2</sup> If the date falls on a weekend or holiday, the file will be published on the next business day.



# Multiclass File Changes

| File Business Name                    | File Name <sup>1</sup>                                     | Publication Timing <sup>2</sup>  | Process Cycle     | Available on SFTP Site | Products      | Archive Availability                 | Comments  |
|---------------------------------------|--|--|-------------------|------------------------|---------------|--------------------------------------|---|
| PAC Schedule                          | FNM_DEAL#_PAC.TXT  | Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time                                   | Daily – as needed | Yes                    | REMIC         | Indefinitely                         | Current file is labeled as Principal Balance Schedule   |
| Recently Priced Dealer Report         | FNM_DealerReport_YYYYMM.XLS<br>FNM_DealerReport_YYYYMM.PDF | Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time                                   | Daily – as needed | No                     | REMIC<br>SMBS | Current month + 11 historical months | ~Replaces - Recently Priced Transactions & Archive<br>~New File format will be XLS & PDF rather than html format<br>~Available on UI only and not in SFTP |
| Relay File                            | FNM_DEAL#_RELAY.TXT  | Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time                                   | Daily – as needed | Yes                    | REMIC<br>SMBS | Indefinitely                         | Available on UI only and not in SFTP.   |
| REMIC Collateral (RC) Loan Level File | RC_YYYYMM.ZIP  | Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time                                   | Monthly           | Yes                    | REMIC         | Current month + 12 historical months | File remains for a small subset of legacy REMIC CUSIPs.   |
| REMIC Component File                  | FNM_REMIC_COMPONENT_YYYYMM_DD.TXT                          | Business Day 4 at 4:30 PM Eastern Time   | Monthly           | Yes                    | REMIC         | Indefinitely                         |   |
| REMIC CUSIPs                          |  |  |                   |                        |               |                                      | File Retired  |
| REMIC Factor File                     | FNM_REMIC_YYYYMM_DD.TXT                                    | Business Day 4 at 4:30 PM<br>Business Day 8 at 4:30 PM Eastern Time (Ginnie Mae backed collateral) | Monthly           | Yes                    | REMIC         | Indefinitely                         |   |
| REMIC Shortfall File                  | FNM_REMIC_SHORT_YYYYMM_DD.TXT                              | Business Day 4 at 4:30 PM<br>Business Day 8 at 4:30 PM Eastern Time (Ginnie Mae backed collateral) | Monthly           | Yes                    | REMIC         | Indefinitely                         |   |

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<sup>2</sup> If the date falls on a weekend or holiday, the file will be published on the next business day



# Multiclass File Changes

| File Business Name                          | File Name <sup>1</sup>  | Publication Timing <sup>2</sup>  | Process Cycle | Available on SFTP Site | Products | Archive Availability                 | Comments  |
|---|-------------------------|--|---------------|------------------------|----------|--------------------------------------|---|
| Remittance Report – Excel                   | DEAL_YYYYMM_SUMMARY.XLS | Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time                                   | Monthly       | No                     | REMIC    | Current month + 12 historical months | ~File Retired   |
| Remittance Report - PDF                     | DEAL_YYYYMM_SUMMARY.PDF | Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time                                   | Monthly       | No                     | REMIC    | Current month + 12 historical months | ~Current State File labeled - Monthly Remittance reports<br>~ Available on UI only and not in SFTP<br>~File remains for a small subset of legacy REMIC CUSIPs |
| Securities Ineligible For Re-Securitization |                         |  |               |                        |          |                                      | File Retired - Similar Data included notes field in REMIC & SMBS Factor File (RF-17)  |
| SIFMA                                       | SIFMA_YYYYMM.TXT        | Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time                                   | Monthly       | Yes                    | REMIC    | Current month + 12 historical months | File remains for a small subset of legacy REMIC CUSIPs  |
| SMBS Factor File                            | FNM_SMBS_YYYYMM_DD.TXT  | Business Day 4 at 4:30 PM<br>Business Day 8 at 4:30 PM Eastern Time (Ginnie Mae backed collateral) | Monthly       | Yes                    | SMBS     | Indefinitely                         | New aligned format  |

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# Multiclass File Changes

| File Business Name                       | File Name <sup>1</sup> | Publication Timing <sup>2</sup>                                  | Process Cycle | Available on SFTP Site | Products | Archive Availability                 | Comments   |
|--|------------------------|--|---------------|------------------------|----------|--------------------------------------|--|
| Supplemental Factor                      | REMICSUP_YYYYMM.TXT    | Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time | Monthly       | Yes                    | REMIC    | Current month + 12 historical months | Sections in file remains for a small subset of legacy REMIC CUSIPs:<br>~ Accrual Factor Section – Retired<br>~ Classes Matured On Payment Date Section - Subset Of legacy REMIC CUSIPs as they Mature<br>~ REMIC Component - Subset of legacy REMIC CUSIPs<br>~ FN/GM Amortized Pool Factors section - Retired |
| WAS REMIC - Deal Level File              | DEAL #_YYYYMM_DLS.PDF  | Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time | Monthly       | No                     | REMIC    | Current month + 12 historical months | File remains for a small subset of legacy REMIC CUSIPs.  |
| WAS REMIC - Loan Level File              | DEAL#_YYYYMM_LL.ZIP    | Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time | Monthly       | No                     | REMIC    | Current month + 12 historical months | File remains for a small subset of legacy REMIC CUSIPs.  |
| WAS REMIC - Summary Report               | DEAL#_YYYYMM__LLS.PDF  | Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time | Monthly       | No                     | REMIC    | Current month + 12 historical months | File remains for a small subset of legacy REMIC CUSIPs.  |
| WAS Whole Loan & SMBS Pseudo Pool Report | WLPsuedo_YYYYMM.TXT    | Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time | Monthly       | No                     | REMIC    | Current month + 12 historical months | File remains for a small subset of legacy REMIC CUSIPs.  |

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<sup>2</sup> If the date falls on a weekend or holiday, the file will be published on the next business day.



# Multiclass File Changes

| File Business Name                   | File Name <sup>1</sup> | Publication Timing <sup>2</sup>                                  | Process Cycle | Available on SFTP Site | Products | Archive Availability                 | Comments   |
|--------------------------------------|------------------------|--|---------------|------------------------|----------|--------------------------------------|--|
| Whole Loan REMIC - Loan Level Report | DEAL#_YYYYMM_LLD.TXT   | Business Day at 6:30 AM, 11:30 AM, 3:30 PM, 4:30 PM Eastern Time | Monthly       | No                     | REMIC    | Current month + 12 historical months | File remains for a small subset of legacy REMIC CUSIPs   |
| Whole Loan Servicing Strip Report    |                        |  |               |                        |          |                                      | File retired - Similar data included in:<br>~ Excess Servicing Fee Security Factor File<br>~ Excess Servicing Fee Supplemental File Excess Servicing Summary |

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<sup>2</sup> If the date falls on a weekend or holiday, the file will be published on the next business day



# Non-Standard REMICs

Certain whole-loan REMICs will not completely transition to the future disclosure file formats. In some cases, such REMICs may include classes with groups that are split between the legacy reports and the new file formats. To assist in the transition, we created the Non-Standard REMIC Legacy Disclosure Report to identify the impacted trusts and CUSIPs remaining on the current multiclass files/reports.

Fannie Mae will continue to publish the existing disclosure files for these non-standard CUSIPs until the securities mature. The existing disclosure files will be published to the same location as the other Fannie Mae disclosure files.



# Excess Servicing Fee (ESF)

The excess servicing fee securities disclosures are changing to be similar to the format of the MBS disclosures. In the future, an ESF security level and an ESF security supplemental file will be generated at the time of issuance and on a monthly basis thereafter. The ESF disclosure files will be generated at a pseudo pool level and will include weighted averages, stratifications and deciles. These new ESF files will replace the existing Excess Servicing SMBS Collateral Report (aka – Super Loan file) and the Whole Loan Servicing Strip Report.



# Data Attribute Changes



# New Attributes

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## Final Data Statement

- Collateral Issuer
- Collateral Issuance Contributing Investor Security UPB
- Collateral WA Loan Age at Settlement
- Collateral Trust Identifier
- Collateral Class Identifier
- Group



# Retired Attributes – Final Data Statement & Monthly Floater Reset Files

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The following attributes will no longer be available for REMICs and SMBS that are backed by MBS collateral (including 9L prefix pools) :

## Final Data Statement

- Original WA Maturity
- Current Same Month Pooling Percent
- Pool Accrual Rate - Minimum (ARM)
- Pool Accrual Rate - Maximum (ARM)
- WA MBS Margin (ARM)
- Next Rate Change Date (ARM)
- Percent Of Security Balance (ARM)
- WA Months To Rate Change (ARM)

## Monthly Floater Reset

- Transaction Type
- Trust Number
- Class Balance
- Class Name
- CUSIP Number
- Coupon



# Retired Attributes – Monthly Factor and Supplemental Factor Files

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The following attributes will no longer be available for REMICs and SMBS that are backed by MBS collateral (including 9L prefix pools) :

## Monthly Factor

- Issue Date
- Original Security Balance
- WA Underlying Mortgage WA Coupon at Issuance
- WA Underlying Mortgage WA Maturity at Issuance

## Supplemental Factor

- List of Classes Matured on Payment Date - Deal Type
- List of Classes Matured on Payment Date - Series
- List of Classes Matured on Payment Date - Class
- List of Classes Matured on Payment Date - CUSIP No
- List of Classes Matured on Payment Date - Issue Balance
- List of Classes Matured on Payment Date - Old Factor
- REMIC Component Class - Current UPB
- FN/GM Amortized Pool Factors - Series
- FN/GM Amortized Pool Factors - Type
- FN/GM Amortized Pool Factors - Pool Number
- FN/GM Amortized Pool Factors - Projected Factor
- REMIC Interest Shortfall - Deal Type



# Retired Attributes – REMIC Collateral (RC) Loan Level

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The following attributes will no longer be available for REMICs that are backed by loan level collateral (including 9L prefix pools) :

- Current P&I
- Total Servicing Fee
- Foreclosure/Bank/REO Indicator
- Last Paid Installment Date
- Balloon Indicator
- Lien Indicator
- Next Payment Change Date
- Payment Adjustment Frequency
- Issue P&I
- Neg AM Indicator
- Rate at Next Reset Date
- Neg-Am Limit
- Interest Only End Date
- Product Type Code
- Document Type
- Issue Year
- Loss On Liquidated Property
- Actual Current Balance
- Partial Prepayments
- Partial Prepayments #2
- Paid in Full Effective Date
- Group ID
- REMIC ID
- Agency Code
- Sub Group
- Modification Date



# Retired Attributes – Whole Loan REMIC Loan Level

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The following attributes will no longer be available for REMICs that are backed by loan level collateral (including 9L prefix pools) :

- Paid in Full Effective Date
- Original P&I Amount
- Acquisition Servicer Lender ID
- Acquisition Remaining Term
- Deal Series ID
- Agency ID
- Group ID
- Original Appraised Value Amount
- Negative Amortization Allowed
- Conversion Status Code
- Note Signed Date
- Issue Year
- Current Maturity Date
- Current P&I Amount
- Unscheduled Principal Code
- Unscheduled Principal Amount
- Reporting Cut Off Date
- Servicer Lender ID
- Product Type Code
- P&I Next Adjustment Date
- P&I Adjustment Frequency
- Net Liquidation Loss Amount
- Loan Modification Date
- Reporting Period
- Delinquency Status Code
- Last Paid Installment Date



# Retired Attributes – Whole Loan REMIC Pseudo Pool Report

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The following attributes will no longer be available for REMICs that are backed by whole loan collateral (including 9L prefix pools):

- Trust Identifier
- Pool Type
- Collateral Principal Group
- Collateral Interest Group
- Current Unpaid Principal Balance
- Scheduled Principal
- Unscheduled Principal
- Scheduled Interest
- WA Coupon
- WA Maturity
- Loans in Foreclosure
- Loans in REO Status
- Percent Balance in Foreclosure
- Percent Balance in REO Status
- Dollar Balance in Foreclosure
- Dollar Balance in REO Status
- Principal Recoveries
- Principal Loss
- Cumulative Principal Loss
- Amortized Default Balance
- Servicer Recoup of Advances
- Servicer Unreimbursed Expenses
- Loss on Non-Liquidated Loans



# Retired Attributes – SIFMA Report

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The following attributes will no longer be available for REMICs and SMBS that are backed by MBS collateral (including 9L prefix pools):

- Revision Date
- Accrual Begin Date
- Accrual End Date
- Record Date
- Determination Date
- Beginning Balance
- Total P&I Distribution
- Scheduled Principal
- Accrual Rate
- Interest Accrued
- Beginning Principal Factor
- Current Interest Shortfall
- Cum Interest Shortfall
- Non-Supp Interest Shortfall
- Cum Non-Support Interest Shortfall
- Realized Loss
- Cumulative Realized Loss
- Realized Gain
- Negative Amortization
- Servicer Advances
- Penalties
- Yield Maintenance
- Reset Rate
- Reset Rate Date
- Reserves
- Reserve Draws
- Accrual Period
- Lookback Period
- Interest Calculation
- Trustee Name
- Trustee Website
- Contact Name
- Telephone Number



# Retired Attributes – Remittance Report

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The following attributes will no longer be available for REMICs and SMBS that are backed by MBS collateral (including 9L prefix pools) :

## Security Level

- Accrual Basis
- Beginning/Notional Class Balance
- Ending/Notional Class Balance
- Delay/No Delay
- Group
- Prepayment Penalties/Yield Maintenance
- Total Distribution
- Paid Off Date

## Group Level

- Beginning Scheduled Balance
- Beginning Security Count
- Collateral Description
- Ending Scheduled Balance
- Ending Security Count
- Prepayment Penalty Paid Amount
- Scheduled Interest
- Weighted Average Coupon Rate
- Weighted Average Pass-Through Rate
- Weighted Average Remaining Term



# Data Mapping - Current Files to Future Files



# Data Mapping - Current Files to Future Files - Final Data Statement

| Current File Attribute                                | Future File          | Future File Attribute                                    | Future File Attribute ID |
|---|----------------------|--|--------------------------|
| CUSIP   | Final Data Statement | CUSIP  | CL-06                    |
| Pool Number   | Final Data Statement | Collateral Security Identifier                           | CL-05                    |
| Issue Date  | Final Data Statement | Collateral Issue Date                                    | CL-08                    |
| Current Pass-Through Rate (FRM) or Accrual Rate (ARM) | Final Data Statement | Collateral Current WA Net Interest Rate                  | CL-07                    |
| Current WA Coupon                                     | Final Data Statement | Collateral WA Interest Rate at Settlement                | CL-13                    |
| Original WA Maturity                                  |                      | Retired  |                          |
| Maturity Date   | Final Data Statement | Collateral Maturity Date                                 | CL-09                    |
| Original Security Balance                             | Final Data Statement | Collateral Issuance Investor Security UPB                | CL-10                    |
| Current Security Balance                              | Final Data Statement | Collateral Current Contributing Investor Security UPB    | CL-12                    |
| Current WA Maturity                                   | Final Data Statement | Collateral WA Remaining Months to Maturity at Settlement | CL-14                    |
| Current Same Month Pooling Percent                    |                      | Retired  |                          |
| Pool Accrual Rate - Minimum (ARM)                     |                      | Retired  |                          |
| Pool Accrual Rate - Maximum (ARM)                     |                      | Retired  |                          |
| WA MBS Margin (ARM)                                   |                      | Retired  |                          |
| Next Rate Change Date (ARM)                           |                      | Retired  |                          |
| Percent of Security Balance (ARM)                     |                      | Retired  |                          |
| WA Months to Rate Change (ARM)                        |                      | Retired  |                          |



# Data Mapping - Current Files to Future Files - REMIC & SMBS Factors

| Current File Attribute   | Future File                           | Future File Attribute                | Future File Attribute ID |
|--|---------------------------------------|--------------------------------------|--------------------------|
| Transaction Name   | REMIC Factor File<br>SMBS Factor File | Trust Identifier                     | RF-01<br>SF-01           |
| Issue Date   |                                       | Retired                              |                          |
| Original Security Balance  |                                       | Retired                              |                          |
| WA Underlying Mortgage WA Coupon at Issuance                           |                                       | Retired                              |                          |
| WA Underlying Mortgage WA Maturity at Issuance                         |                                       | Retired                              |                          |
| Class Name   | REMIC Factor File<br>SMBS Factor File | Class Identifier                     | RF-02<br>SF-02           |
| Class CUSIP Name   | REMIC Factor File<br>SMBS Factor File | CUSIP                                | RF-03<br>SF-03           |
| Class Interest Rate (The Rate in effect for the payment date selected) | REMIC Factor File<br>SMBS Factor File | Interest Rate                        | RF-08<br>SF-08           |
| Class Maturity Date  | REMIC Factor File<br>SMBS Factor File | Maturity Date                        | RF-04<br>SF-04           |
| Class Original Security Balance  | REMIC Factor File<br>SMBS Factor File | Class Issuance Investor Security UPB | RF-05<br>SF-05           |
| Class Factor (The Factor in effect for the period selected)            | REMIC Factor File<br>SMBS Factor File | Security Factor                      | RF-06<br>SF-06           |
| Payment Date   | REMIC Factor File<br>SMBS Factor File | Scheduled Distribution Date          | RF-15<br>SF-15           |



# Data Mapping - Current Files to Future Files - Monthly Floater Reset

| Current File Attribute | Future File   | Future File Attribute | Future File Attribute ID |
|------------------------|---------------|-----------------------|--------------------------|
| Index Abbreviation     | Reset Indices | Index                 | FI-01                    |
| Index Value            | Reset Indices | Index Value           | FI-02                    |
| Index Description      | Reset Indices | Index Description     | FI-03                    |
| Transaction Type       |               | Retired               |                          |
| Trust Number           |               | Retired               |                          |
| Class Balance          |               | Retired               |                          |
| Class Name             |               | Retired               |                          |
| CUSIP Number           |               | Retired               |                          |
| Coupon                 |               | Retired               |                          |
| Index Abbreviation     | Reset Indices | Index                 | FI-01                    |



# Outstanding REMIC Trusts to Remain on the Current Floater Reset File

## Legacy Trusts

|            |          |
|------------|----------|
| * 2002-014 | 2005-W03 |
| * 2003-034 | 2005-W04 |
| 2003-T02   | 2006-W01 |
| 2003-W06   | 2006-W02 |
| 2003-W08   | 2006-W03 |
| 2004-W02   | 2007-095 |
| 2004-W05   | 2007-101 |
| 2004-W13   | 2007-W01 |
| 2005-W02   |          |

\* A few groups of the trust will remain on the file, else the data is no longer disclosed. A full list of CUSIPS can be found in the Non-standard REMIC Legacy Disclosure Report.



# Data Mapping - Current Files to Future Files - Remittance Report

| Current File Attribute  | Future File                           | Future File Attribute                | Future File Attribute ID |
|---|---------------------------------------|--------------------------------------|--------------------------|
| Class - Distribution Summary  | REMIC Factor File<br>SMBS Factor File | Class Identifier                     | RF-02<br>SF-02           |
| CUSIP - Distribution Summary  | REMIC Factor File<br>SMBS Factor File | CUSIP                                | RF-03<br>SF-03           |
| Group - Distribution Summary  |                                       | Retired                              |                          |
| Interest Rate - Distribution Summary                                | REMIC Factor File<br>SMBS Factor File | Interest Rate                        | RF-08<br>SF-08           |
| Beginning/Notional Class Balance - Distribution Summary             |                                       | Retired                              |                          |
| Interest Distribution - Distribution Summary                        | REMIC Factor File<br>SMBS Factor File | Interest Paid                        | RF-10<br>SF-10           |
| Prepayment Penalties/Yield Maintenance - Distribution Summary       |                                       | Retired                              |                          |
| Principal Distribution - Distribution Summary                       | REMIC Factor File<br>SMBS Factor File | Principal Paydown Amount             | RF-12<br>SF-12           |
| Ending/Notional Class Balance - Distribution Summary                | REMIC Factor File<br>SMBS Factor File | Class Current Investor Security UPB  | RF-07<br>SF-07           |
| Total Distribution - Distribution Summary                           |                                       | Retired                              |                          |
| Paid Off Date - Distribution Summary                                |                                       | Retired                              |                          |
| Class - Principal Distribution Statement                            | REMIC Factor File<br>SMBS Factor File | Class Identifier                     | RF-02<br>SF-02           |
| Original Class Balance - Principal Distribution Statement           | REMIC Factor File<br>SMBS Factor File | Class Issuance Investor Security UPB | RF-05<br>SF-05           |
| Group - Principal Distribution Statement                            |                                       | Retired                              |                          |
| Beginning/Notional Class Balance - Principal Distribution Statement |                                       | Retired                              |                          |
| Principal Distribution - Principal Distribution Statement           | REMIC Factor File<br>SMBS Factor File | Principal Paydown Amount             | RF-12<br>SF-12           |



# Data Mapping - Current Files to Future Files - Remittance Report

| Current File Attribute   | Future File                           | Future File Attribute                | Future File Attribute ID |
|--|---------------------------------------|--------------------------------------|--------------------------|
| Accretion - Principal Distribution Statement                               | REMIC Factor File<br>SMBS Factor File | Accretion Amount                     | RF-14<br>SF-14           |
| Ending/Notional Class Balance - Principal Distribution Statement           | REMIC Factor File<br>SMBS Factor File | Class Current Investor Security UPB  | RF-07<br>SF-07           |
| Paid Off Date - Principal Distribution Statement                           |                                       | Retired                              |                          |
| Class - Principal Distribution Factor Statement                            | REMIC Factor File<br>SMBS Factor File | Class Identifier                     | RF-02<br>SF-02           |
| Original Class Balance - Principal Distribution Factor Statement           | REMIC Factor File<br>SMBS Factor File | Class Issuance Investor Security UPB | RF-05<br>SF-05           |
| Group - Principal Distribution Factor Statement                            |                                       | Retired                              |                          |
| Beginning/Notional Class Balance - Principal Distribution Factor Statement |                                       | Retired                              |                          |
| Principal Distribution - Principal Distribution Factor Statement           | REMIC Factor File<br>SMBS Factor File | Principal Paydown Factor             | RF-11<br>SF-11           |
| Accretion - Principal Distribution Factor Statement                        | REMIC Factor File<br>SMBS Factor File | Accretion Factor                     | RF-13<br>SF-13           |
| Ending/Notional Class Balance - Principal Distribution Factor Statement    | REMIC Factor File<br>SMBS Factor File | Security Factor                      | RF-06<br>SF-06           |
| Paid Off Date - Principal Distribution Factor Statement                    |                                       | Retired                              |                          |
| Class - Interest Distribution Statement                                    | REMIC Factor File<br>SMBS Factor File | Class Identifier                     | RF-02<br>SF-02           |
| Accrual Basis - Interest Distribution Statement                            |                                       | Retired                              |                          |
| Delay/No Delay - Interest Distribution Statement                           |                                       | Retired                              |                          |
| Group - Interest Distribution Statement                                    |                                       | Retired                              |                          |



# Data Mapping - Current Files to Future Files - Remittance Report

| Current File Attribute  | Future File                           | Future File Attribute                | Future File Attribute ID |
|---|---------------------------------------|--------------------------------------|--------------------------|
| Original Class Balance - Interest Distribution Statement                  | REMIC Factor File<br>SMBS Factor File | Class Issuance Investor Security UPB | RF-07<br>SF-07           |
| Current Interest Rate - Interest Distribution Statement                   | REMIC Factor File<br>SMBS Factor File | Interest Rate                        | RF-08<br>SF-08           |
| Beginning/Notional Class Balance - Interest Distribution Statement        |                                       | Retired                              |                          |
| Interest Distribution - Interest Distribution Statement                   | REMIC Factor File<br>SMBS Factor File | Interest Paid                        | RF-10<br>SF-10           |
| Current Shortfall - Interest Distribution Statement                       | REMIC Factor File<br>SMBS Factor File | Current Shortfall Amount             | RF-13<br>SF-13           |
| Cumulative Shortfall - Interest Distribution Statement                    | REMIC Factor File<br>SMBS Factor File | Cumulative Shortfall Amount          | RFF-04<br>SFF-04         |
| Ending/Notional Class Balance - Interest Distribution Statement           |                                       | Retired                              |                          |
| Paid Off Date - Interest Distribution Statement                           |                                       | Retired                              |                          |
| Class - Interest Distribution Factor Statement                            | REMIC Factor File<br>SMBS Factor File | Class Identifier                     | RF-02<br>SF-02           |
| Accrual Basis - Interest Distribution Factor Statement                    |                                       | Retired                              |                          |
| Delay/No Delay - Interest Distribution Factor Statement                   |                                       | Retired                              |                          |
| Group - Interest Distribution Factor Statement                            |                                       | Retired                              |                          |
| Original Class Balance - Interest Distribution Factor Statement           | REMIC Factor File<br>SMBS Factor File | Class Issuance Investor Security UPB | RF-07                    |
| Current Interest Rate - Interest Distribution Factor Statement            | REMIC Factor File<br>SMBS Factor File | Interest Rate                        | RF-08<br>SF-08           |
| Beginning/Notional Class Balance - Interest Distribution Factor Statement |                                       | Retired                              |                          |



# Data Mapping - Current Files to Future Files - Remittance Report

| Current File Attribute   | Future File                           | Future File Attribute | Future File Attribute ID |
|--|---------------------------------------|-----------------------|--------------------------|
| Interest Distribution - Interest Distribution Factor Statement         | REMIC Factor File<br>SMBS Factor File | Interest Factor       | RF-09<br>SF-09           |
| Current Interest Shortfall - Interest Distribution Factor Statement    |                                       | Retired               |                          |
| Cumulative Interest Shortfall - Interest Distribution Factor Statement |                                       | Retired               |                          |
| Ending/Notional Class Balance - Interest Distribution Factor Statement |                                       | Retired               |                          |
| Paid Off Date - Interest Distribution Factor Statement                 |                                       | Retired               |                          |
| Collateral Description - Collateral Statement                          |                                       | Retired               |                          |
| Weighted Average Coupon Rate - Collateral Statement                    |                                       | Retired               |                          |
| Weighted Average Pass-Through Rate - Collateral Statement              |                                       | Retired               |                          |
| Weighted Average Remaining Term - Collateral Statement                 |                                       | Retired               |                          |
| Beginning Security Count - Collateral Statement                        |                                       | Retired               |                          |
| Ending Security Count - Collateral Statement                           |                                       | Retired               |                          |
| Beginning Scheduled Balance - Collateral Statement                     |                                       | Retired               |                          |
| Ending Scheduled Balance - Collateral Statement                        |                                       | Retired               |                          |
| Scheduled Interest - Collateral Statement                              |                                       | Retired               |                          |
| Prepayment Penalty Paid Amount - Collateral Statement                  |                                       | Retired               |                          |
| Delinquency – Delinquency Status by Group                              |                                       | Retired               |                          |
| Bankruptcy – Delinquency Status by Group                               |                                       | Retired               |                          |
| Foreclosure – Delinquency Status by Group                              |                                       | Retired               |                          |
| REO – Delinquency Status by Group                                      |                                       | Retired               |                          |
| Delinquent Total – Delinquency Status by Group                         |                                       | Retired               |                          |
| Bankruptcy / Foreclosure/ REO Total – Delinquency Status by Group      |                                       | Retired               |                          |



# Data Mapping - Current Files to Future Files - Remittance Report

| Current File Attribute                                 | Future File | Future File Attribute | Future File Attribute ID |
|--|-------------|-----------------------|--------------------------|
| Collateral Stratification – Geographic Distribution    |             | Retired               |                          |
| Collateral Stratification – Mortgage Purpose           |             | Retired               |                          |
| Collateral Stratification – Collateral Summary         |             | Retired               |                          |
| Collateral Stratification – Original LTV               |             | Retired               |                          |
| Collateral Stratification – Mortgage Interest Rates    |             | Retired               |                          |
| Collateral Stratification – Remaining term to Maturity |             | Retired               |                          |
| Collateral Stratification – Mortgage Loan Balance      |             | Retired               |                          |
| Collateral Stratification – Year of Origination        |             | Retired               |                          |
| Collateral Stratification - Occupancy                  |             | Retired               |                          |
| Collateral Stratification – Loan Purpose               |             | Retired               |                          |



# Outstanding REMIC Trusts to Remain on the Current Remittance Report

## Legacy Trusts

|            |            |          |
|------------|------------|----------|
| * 2001-029 | 2002-T18   | 2003-W18 |
| * 2001-050 | 2002-T19   | 2003-W19 |
| * 2001-072 | 2002-W03   | 2004-T01 |
| * 2001-079 | 2002-W04   | 2004-T02 |
| 2001-T07   | 2002-W07   | 2004-T03 |
| 2001-T08   | 2002-W09   | 2004-W01 |
| 2001-T10   | 2002-W10   | 2004-W02 |
| 2001-T12   | * 2003-007 | 2004-W05 |
| * 2002-014 | * 2003-018 | 2004-W08 |
| * 2002-026 | * 2003-034 | 2004-W09 |
| * 2002-033 | * 2003-063 | 2004-W11 |
| * 2002-060 | * 2003-089 | 2004-W12 |
| * 2002-066 | 2003-W02   | 2004-W15 |
| * 2002-080 | 2003-W03   | 2005-W01 |
| * 2002-090 | 2003-W06   | 2005-W03 |
| 2002-T01   | 2003-W08   | 2005-W04 |
| 2002-T04   | 2003-W12   | 2006-W01 |
| 2002-T06   | 2003-W14   | 2006-W02 |
| 2002-T12   | 2003-W15   | 2006-W03 |
| 2002-T16   | 2003-W17   | 2007-W01 |

\* A few groups of the trust will remain on the file, else the data is no longer disclosed. A full list of CUSIPS can be found in the Non-standard REMIC Legacy Disclosure Report.



# Data Mapping - Current Files to Future Files - SIFMA Report

| Current File Attribute  | Future File                           | Future File Attribute                | Future File Attribute ID |
|-------------------------|---------------------------------------|--------------------------------------|--------------------------|
| CUSIP                   | REMIC Factor File<br>SMBS Factor File | CUSIP                                | RF-03<br>SF-03           |
| Transaction Name        | REMIC Factor File<br>SMBS Factor File | Trust Identifier                     | RF-01<br>SF-01           |
| Security Class Name     | REMIC Factor File<br>SMBS Factor File | Class Identifier                     | RF-02<br>SF-02           |
| Payment Date            | REMIC Factor File<br>SMBS Factor File | Scheduled Distribution Date          | RF-15<br>SF-15           |
| Revision Date           |                                       | Retired                              |                          |
| Accrual Begin Date      |                                       | Retired                              |                          |
| Accrual End Date        |                                       | Retired                              |                          |
| Record Date             |                                       | Retired                              |                          |
| Determination Date      |                                       | Retired                              |                          |
| Original Balance        | REMIC Factor File<br>SMBS Factor File | Class Issuance Investor Security UPB | RF-05<br>SF-05           |
| Beginning Balance       |                                       | Retired                              |                          |
| Ending Balance          | REMIC Factor File<br>SMBS Factor File | Class Current Investor Security UPB  | RF-07<br>SF-07           |
| Principal Distributions | REMIC Factor File<br>SMBS Factor File | Principal Paydown Amount             | RF-11<br>SF-11           |
| Interest Distributions  | REMIC Factor File<br>SMBS Factor File | Interest Paid                        | RF-10<br>SF-10           |
| Total P&I Distribution  |                                       | Retired                              |                          |
| Scheduled Principal     |                                       | Retired                              |                          |



# Data Mapping - Current Files to Future Files – SIFMA Report

| Current File Attribute             | Future File                           | Future File Attribute       | Future File Attribute ID |
|------------------------------------|---------------------------------------|-----------------------------|--------------------------|
| Accrual Rate                       |                                       | Retired                     |                          |
| Interest Accrued                   |                                       | Retired                     |                          |
| Beginning Principal Factor         |                                       | Retired                     |                          |
| Ending Prin Factor (Principal)     | REMIC Factor File<br>SMBS Factor File | Security Factor             | RF-09<br>SF-09           |
| Current Interest Shortfall         | REMIC Shortfall File                  | Current Shortfall Amount    | SFF-04                   |
| Cum Interest Shortfall             | REMIC Shortfall File                  | Cumulative Shortfall Amount | SFF-05                   |
| Non-Supp Interest Shortfall        |                                       | Retired                     |                          |
| Cum Non-Support Interest Shortfall |                                       | Retired                     |                          |
| Realized Loss                      |                                       | Retired                     |                          |
| Cumulative Realized Loss           |                                       | Retired                     |                          |
| Realized Gain                      |                                       | Retired                     |                          |
| Negative Amortization              |                                       | Retired                     |                          |
| Servicer Advances                  |                                       | Retired                     |                          |
| Penalties                          |                                       | Retired                     |                          |
| Yield Maintenance                  |                                       | Retired                     |                          |
| Pass-Through Rate                  | REMIC Factor File<br>SMBS Factor File | Interest Rate               | RF-08<br>SF-08           |
| Reset Rate                         |                                       | Retired                     |                          |
| Reset Rate Date                    |                                       | Retired                     |                          |
| Reserves                           |                                       | Retired                     |                          |
| Reserve Draws                      |                                       | Retired                     |                          |



# Data Mapping - Current Files to Future Files - SIFMA Report

| Current File Attribute | Future File | Future File Attribute | Future File Attribute ID |
|------------------------|-------------|-----------------------|--------------------------|
| Accrual Period         |             | Retired               |                          |
| Lookback Period        |             | Retired               |                          |
| Interest Calculation   |             | Retired               |                          |
| Trustee Name           |             | Retired               |                          |
| Trustee Website        |             | Retired               |                          |
| Contact Name           |             | Retired               |                          |
| Telephone #            |             | Retired               |                          |



# Outstanding REMIC Trusts to Remain on the Current SIFMA Report

## Legacy Trusts

|            |            |            |          |
|------------|------------|------------|----------|
| 1995-W03   | 2004-T04   | * 2002-W08 | 2004-T05 |
| 1996-W01   | 2001-T08   | 2002-W09   | 2004-W01 |
| 1996-W02   | 2001-T10   | 2002-W10   | 2004-W02 |
| 1996-W03   | 2001-T12   | * 2003-007 | 2004-W03 |
| 1998-T01   | 2001-W03   | * 2003-018 | 2004-W04 |
| 1998-W02   | * 2002-014 | * 2003-034 | 2004-W05 |
| 1998-W03   | * 2002-026 | * 2003-063 | 2004-W06 |
| 1998-W04   | * 2002-033 | * 2003-089 | 2004-W08 |
| 1998-W05   | * 2002-060 | 2003-W01   | 2004-W09 |
| 1998-W06   | * 2002-066 | 2003-W02   | 2004-W10 |
| 1998-W07   | * 2002-080 | 2003-W03   | 2004-W11 |
| 1998-W08   | * 2002-090 | 2003-W04   | 2004-W12 |
| 1999-W01   | 2002-T01   | 2003-W06   | 2004-W13 |
| 1999-W03   | 2002-T04   | 2003-W08   | 2004-W14 |
| 1999-W05   | 2002-T06   | 2003-W10   | 2004-W15 |
| 2000-T06   | 2002-T12   | 2003-W12   | 2005-W01 |
| * 2001-029 | 2002-T16   | 2003-W14   | 2005-W02 |
| * 2001-050 | 2002-T18   | 2003-W15   | 2005-W03 |
| * 2001-072 | 2002-T19   | 2003-W17   | 2005-W04 |
| * 2001-079 | 2002-W01   | 2003-W18   | 2006-W01 |
| 2001-T01   | 2002-W03   | 2003-W19   | 2006-W02 |
| 2001-T03   | 2002-W04   | 2004-T01   | 2006-W03 |
| 2001-T04   | 2002-W06   | 2004-T02   | 2007-W01 |
| 2001-T07   | 2002-W07   | 2004-T03   | 2007-W10 |
|            |            |            | 2009-W01 |

\* A few groups of the trust will remain on the file, else the data is no longer disclosed. A full list of CUSIPS can be found in the Non-standard REMIC Legacy Disclosure Report.



# Data Mapping - Current Files to Future Files - Supplemental Factors

| Current File Attribute                                  | Future File                           | Future File Attribute    | Future File Attribute ID |
|---|---------------------------------------|--------------------------|--------------------------|
| Accrual Classes - Deal Type                             |                                       | Retired                  |                          |
| Accrual Classes - Series                                | REMIC Factor File<br>SMBS Factor File | Trust Identifier         | RF-01<br>SF-01           |
| Accrual Classes - Tranche                               | REMIC Factor File<br>SMBS Factor File | Class Identifier         | RF-02<br>SF-02           |
| Accrual Classes - CUSIP No                              | REMIC Factor File<br>SMBS Factor File | CUSIP                    | RF-03<br>SF-03           |
| Accrual Classes - New Factor                            | REMIC Factor File<br>SMBS Factor File | Security Factor          | RF-06<br>SF-06           |
| Accrual Classes - Paydown Factor                        | REMIC Factor File<br>SMBS Factor File | Principal Paydown Factor | RF-11<br>SF-11           |
| Accrual Classes - Full Accrual Factor                   | REMIC Factor File<br>SMBS Factor File | Accretion Factor         | RF-13<br>SF-13           |
| List of Classes Matured on Payment Date - Deal Type     |                                       | Retired                  |                          |
| List of Classes Matured on Payment Date - Series        |                                       | Retired                  |                          |
| List of Classes Matured on Payment Date - Class         |                                       | Retired                  |                          |
| List of Classes Matured on Payment Date - CUSIP No      |                                       | Retired                  |                          |
| List of Classes Matured on Payment Date - Issue Balance |                                       | Retired                  |                          |
| List of Classes Matured on Payment Date - Old Factor    |                                       | Retired                  |                          |



# Data Mapping - Current Files to Future Files - Supplemental Factors

| Current File Attribute                          | Future File                 | Future File Attribute                | Future File Attribute ID |
|---|-----------------------------|--------------------------------------|--------------------------|
| REMIC Component Class - Deal Type               |                             | Retired                              |                          |
| REMIC Component Class - Series                  | REMIC Component Factor File | Trust Identifier                     | CF-01                    |
| REMIC Component Class - Class                   | REMIC Component Factor File | Class Identifier                     | CF-02                    |
| REMIC Component Class - New Factor              | REMIC Component Factor File | Security Factor                      | CF-06                    |
| REMIC Component Class - Interest Rate           | REMIC Component Factor File | Interest Rate                        | CF-07                    |
| REMIC Component Class - Issued Par              | REMIC Component Factor File | Class Issuance Investor Security UPB | CF-05                    |
| REMIC Component Class - Current UPB             |                             | Retired                              |                          |
| FN/GM Amortized Pool Factors - Series           |                             | Retired                              |                          |
| FN/GM Amortized Pool Factors - Type             |                             | Retired                              |                          |
| FN/GM Amortized Pool Factors - Pool Number      |                             | Retired                              |                          |
| FN/GM Amortized Pool Factors - Projected Factor |                             | Retired                              |                          |
| REMIC Interest Shortfall - Deal Type            |                             | Retired                              |                          |
| REMIC Interest Shortfall - Series               | REMIC Shortfall File        | Trust Identifier                     | SFF-01                   |
| REMIC Interest Shortfall - Tranche              | REMIC Shortfall File        | Class Identifier                     | SFF-02                   |
| REMIC Interest Shortfall - CUSIP No             | REMIC Shortfall File        | CUSIP                                | SFF-03                   |
| REMIC Interest Shortfall - Current Shortfall    | REMIC Shortfall File        | Current Shortfall Amount             | SFF-04                   |
| REMIC Interest Shortfall - Cumulative Shortfall | REMIC Shortfall File        | Cumulative Shortfall Amount          | SFF-05                   |



# Outstanding REMIC Trusts to Remain on the Current Supplemental Factor Report

## Legacy Trusts

|            |          |
|------------|----------|
| 2000-T06   | 2002-W06 |
| 2001-T08   | 2002-W07 |
| 2001-T10   | 2002-W09 |
| 2001-T12   | 2002-W10 |
| * 2002-033 | 2003-W02 |
| 2002-T01   | 2003-W03 |
| 2002-T04   | 2004-T05 |
| 2002-T06   | 2004-W02 |
| 2002-T12   | 2004-W03 |
| 2002-T16   | 2004-W04 |
| 2002-T18   | 2004-W06 |
| 2002-T19   | 2004-W08 |
| 2002-W03   | 2004-W10 |
| 2002-W04   | 2005-W02 |

\* A few groups of the trust will remain on the file, else the data is no longer disclosed. A full list of CUSIPS can be found in the Non-standard REMIC Legacy Disclosure Report.



# Data Mapping - Current Files to Future Files - REMIC Collateral (RC) Loan Level

| Current File Attribute    | Future File<br>(For 9L Prefix Pools Only) | Future File Attribute<br>(For 9L Prefix Pools Only) | Future File Attribute ID |
|---------------------------|---|---|--------------------------|
| Loan Number               | Loan Level File                           | Loan Identifier                                     | L-001                    |
| Property Type Code        | Loan Level File                           | Property Type                                       | L-032                    |
| Owner Occupied Code       | Loan Level File                           | Occupancy Status                                    | L-030                    |
| Purpose Code              | Loan Level File                           | Loan Purpose  | L-029                    |
| Interest Only Indicator   | Loan Level File                           | Interest Only Loan Indicator                        | L-041                    |
| Acct/Loan Type            | Loan Level File                           | Government Insured Guarantee                        | L-039                    |
| Current Interest Rate     | Loan Level File                           | Current Interest Rate                               | L-012                    |
| Original Balance          | Loan Level File                           | Mortgage Loan Amount                                | L-006                    |
| Ending Scheduled Balance  | Loan Level File                           | Current Investor Loan UPB                           | L-008                    |
| First Payment Date        | Loan Level File                           | First Payment Date                                  | L-015                    |
| Maturity Date             | Loan Level File                           | Maturity Date                                       | L-016                    |
| Current P&I               |   | Retired   |                          |
| Total Servicing Fee       |   | Retired   |                          |
| Original Term (In Months) | Loan Level File                           | Loan Term   | L-017                    |



# Data Mapping - Current Files to Future Files - REMIC Collateral (RC) Loan Level

| Current File Attribute             | Future File<br>(For 9L Prefix Pools Only) | Future File Attribute<br>(For 9L Prefix Pools Only) | Future File Attribute ID |
|------------------------------------|---|---|--------------------------|
| Fore/Bank/REO Indicator            |   | Retired   |                          |
| Original LTV                       | Loan Level File                           | Loan-To-Value (LTV)                                 | L-020                    |
| Property State                     | Loan Level File                           | Property State                                      | L-034                    |
| Last Paid Installment Date         |   | Retired   |                          |
| ARM Indicator                      | Loan Level File                           | Amortization Type                                   | L-009                    |
| Filler                             | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Balloon Indicator                  |   | Retired   |                          |
| Lien Indicator                     |   | Retired   |                          |
| Prepayment Penalty Term            | Loan Level File                           | Prepayment Penalty Total Term                       | L-045                    |
| Original Interest Rate             | Loan Level File                           | Original Interest Rate                              | L-010                    |
| ARM index                          | Loan Level File                           | Index   | L-046                    |
| Gross Margin                       | Loan Level File                           | Mortgage Margin                                     | L-047                    |
| Next Rate Change Date              | Loan Level File                           | Next Interest Rate Adjustment Date                  | L-055                    |
| Next Payment Change Date           |   | Retired   |                          |
| Interest Rate Adjustment Frequency | Loan Level File                           | Interest Rate Adjustment Frequency                  | L-049                    |



# Data Mapping - Current Files to Future Files - REMIC Collateral (RC) Loan Level

| Current File Attribute       | Future File<br>(For 9L Prefix Pools Only) | Future File Attribute<br>(For 9L Prefix Pools Only) | Future File Attribute ID |
|------------------------------|---|---|--------------------------|
| Payment Adjustment Frequency |   | Retired   |                          |
| Filler                       | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                       | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Interest Rate Cap            | Loan Level File                           | Life Ceiling Interest Rate                          | L-057                    |
| Interest Rate Floor          | Loan Level File                           | Life Floor Interest Rate                            | L-059                    |
| Issue P&I                    |   | Retired   |                          |
| Neg Am Indicator             |   | Retired   |                          |
| Rate at Next Reset Date      |   | Retired   |                          |
| ARM Convertibility Code      | Loan Level File                           | Convertibility Indicator                            | L-053                    |
| Neg-Am Limit                 |   | Retired   |                          |
| Interest Only End Date       |   | Retired   |                          |
| Credit Score (FICO)          | Loan Level File                           | Borrower Credit Score                               | L-023                    |
| Product Type Code            |   | Retired   |                          |
| Filler                       | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                       | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Document Type                |   | Retired   |                          |
| Issue Year                   |   | Retired   |                          |



# Data Mapping - Current Files to Future Files - REMIC Collateral (RC) Loan Level

| Current File Attribute      | Future File<br>(For 9L Prefix Pools Only) | Future File Attribute<br>(For 9L Prefix Pools Only) | Future File Attribute ID |
|-----------------------------|---|---|--------------------------|
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Loss on Liquidated Property |   | Retired   |                          |
| Actual Current Balance      |   | Retired   |                          |
| Partial Prepayments         |   | Retired   |                          |
| Partial Prepayments         |   | Retired   |                          |
| Paid in Full Effective Date |   | Retired   |                          |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |



# Data Mapping - Current Files to Future Files - REMIC Collateral (RC) Loan Level

| Current File Attribute | Future File<br>(For 9L Prefix Pools Only) | Future File Attribute<br>(For 9L Prefix Pools Only) | Future File Attribute ID |
|------------------------|---|---|--------------------------|
| Filler                 | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                 | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                 | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                 | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                 | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                 | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                 | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                 | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                 | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Group ID               |   | Retired   |                          |
| Filler                 | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                 | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| REMIC ID               |   | Retired   |                          |
| Agency Code            |   | Retired   |                          |
| Sub Group              |   | Retired   |                          |
| Days Delinquent        | Loan Level File                           | Days Delinquent                                     | L-104                    |
| Modification Date      |   | Retired   |                          |



# Outstanding REMIC Trusts to Remain on the Current REMIC Collateral (RC) Loan Level File

## Legacy Trusts

|            |   |          |   |          |
|------------|---|----------|---|----------|
| 1995-W03   | * | 2002-026 | * | 2003-018 |
| 1998-W02   | * | 2002-033 | * | 2003-034 |
| 1998-W03   | * | 2002-060 | * | 2003-063 |
| 1998-W04   | * | 2002-066 | * | 2003-089 |
| 1998-W05   | * | 2002-080 |   | 2003-W01 |
| 1998-W06   | * | 2002-090 |   | 2003-W02 |
| 1998-W07   |   | 2002-T01 |   | 2003-W03 |
| 1999-W01   |   | 2002-T04 |   | 2003-W04 |
| 1999-W03   |   | 2002-T06 |   | 2003-W06 |
| 2000-T06   |   | 2002-T12 |   | 2003-W08 |
| * 2001-029 |   | 2002-T16 |   | 2003-W10 |
| * 2001-050 |   | 2002-T18 |   | 2003-W12 |
| * 2001-072 |   | 2002-T19 |   | 2003-W14 |
| * 2001-079 |   | 2002-W01 |   | 2003-W15 |
| 2001-T01   |   | 2002-W03 |   | 2003-W17 |
| 2001-T03   |   | 2002-W04 |   | 2003-W18 |
| 2001-T04   |   | 2002-W06 |   | 2003-W19 |
| 2001-T07   |   | 2002-W07 |   | 2004-T01 |
| 2001-T08   | * | 2002-W08 |   | 2004-T02 |
| 2001-T10   |   | 2002-W09 |   | 2004-T03 |
| 2001-T12   |   | 2002-W10 |   | 2004-W01 |
| 2001-W03   | * | 2003-007 |   | 2004-W02 |
| * 2002-014 |   |          |   |          |

\* A few groups of the trust will remain on the file, else the data is no longer disclosed. A full list of CUSIPS can be found in the Non-standard REMIC Legacy Disclosure Report.



# Data Mapping - Current Files to Future Files – Whole Loan REMIC Loan Level Report

| Current File Attribute         | Future File<br>(For 9L Prefix Pools Only) | Future File Attribute<br>(For 9L Prefix Pools Only) | Future File Attribute ID |
|--------------------------------|---|---|--------------------------|
| Loan Number                    | Loan Level File                           | Loan Identifier                                     | L-001                    |
| Paid in Full Effective Date    |   | Retired   |                          |
| Original P&I Amount            |   | Retired   |                          |
| Original Term in Months        | Loan Level File                           | Loan Term   | L-017                    |
| Amortization Type Code         | Loan Level File                           | Amortization Type                                   | L-009                    |
| Original Interest Rate         | Loan Level File                           | Original Interest Rate                              | L-010                    |
| Loan Purpose Code              | Loan Level File                           | Loan Purpose - New Enumerations                     | L-029                    |
| Acquisition Servicer Lender ID |   | Retired   |                          |
| Acquisition Remaining Term     |   | Retired   |                          |
| Original UPB                   | Loan Level File                           | Mortgage Loan Amount                                | L-010                    |
| Deal Series ID                 |   | Retired   |                          |
| Agency ID                      |   | Retired   |                          |
| Group ID                       |   | Retired   |                          |
| Acquisition Scheduled UPB      | Loan Level File                           | Issuance Investor Loan UPB                          | L-011                    |
| Occupancy Code                 | Loan Level File                           | Occupancy Status                                    | L-030                    |



# Data Mapping - Current Files to Future Files - Whole Loan REMIC Loan Level Report

| Current File Attribute          | Future File<br>(For 9L Prefix Pools Only) | Future File Attribute<br>(For 9L Prefix Pools Only) | Future File Attribute ID |
|---------------------------------|---|---|--------------------------|
| Interest Only Flag              | Loan Level File                           | Interest Only Loan Indicator                        | L-041                    |
| Loan Type Code                  | Loan Level File                           | Government Insured/Guarantee                        | L-039                    |
| Original Appraised Value Amount |   | Retired   |                          |
| Margin Rate                     | Loan Level File                           | Mortgage Margin                                     | L-047                    |
| Negative Amortization Allowed   |   | Retired   |                          |
| Conversion Status Code          |   | Retired   |                          |
| Note Signed Date                |   | Retired   |                          |
| Issue Year                      |   | Retired   |                          |
| Interest Rate                   | Loan Level File                           | Interest Rate - Current                             | L-012                    |
| Reported Scheduled UPB          | Loan Level File                           | Investor Loan UPB - Current                         | L-008                    |
| First Installment Due Date      | Loan Level File                           | First Payment Date                                  | L-015                    |
| Current Maturity Date           |   | Retired   |                          |
| Current P&I Amount              |   | Retired   |                          |
| State Code                      | Loan Level File                           | Property State                                      | L-034                    |
| Unscheduled Principal Code      |   | Retired   |                          |



# Data Mapping - Current Files to Future Files - Whole Loan REMIC Loan Level Report

| Current File Attribute      | Future File<br>(For 9L Prefix Pools Only) | Future File Attribute<br>(For 9L Prefix Pools Only) | Future File Attribute ID |
|-----------------------------|---|---|--------------------------|
| ARM Indicator               | Loan Level File                           | Amortization Type                                   | L-009                    |
| Unscheduled Principal       |   | Retired   |                          |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Lookback Period (Days)      | Loan Level File                           | Interest Rate Lookback                              | L-050                    |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Loan Pass Through Rate      | Loan Level File                           | Net Interest Rate - Current                         | L-014                    |
| Reporting Cut Off Date      |   | Retired   |                          |
| Servicer Lender ID          |   | Retired   |                          |
| Amortization Term in Months | Loan Level File                           | Loan Term   | L-017                    |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Filler                      | Not Applicable                            | Not Applicable                                      | Not Applicable           |



# Data Mapping - Current Files to Future Files - Whole Loan REMIC Loan Level Report

| Current File Attribute              | Future File<br>(For 9L Prefix Pools Only) | Future File Attribute<br>(For 9L Prefix Pools Only) | Future File Attribute ID |
|-------------------------------------|---|---|--------------------------|
| Filler                              | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Property Type Code                  | Loan Level File                           | Property Type                                       | L-032                    |
| Filler                              | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Product Type Code                   |   | Retired   |                          |
| Rate Next Adjustment Date           | Loan Level File                           | Next Interest Rate Adjustment Date                  | L-055                    |
| Rate Adjustment Frequency in Months | Loan Level File                           | Interest Rate Adjustment Frequency                  | L-049                    |
| Rate Adjustment Per Cap Up          | Loan Level File                           | Periodic Interest Rate Cap Up Percent               | L-063                    |
| Rate Adjustment Per Cap Down        | Loan Level File                           | Periodic Interest Rate Cap Down Percent             | L-064                    |
| Rate Adjustment Ceiling             | Loan Level File                           | Life Ceiling Interest Rate                          | L-057                    |
| Rate Adjustment Floor Rate          | Loan Level File                           | Life Floor Interest Rate                            | L-059                    |
| P&I Next Adjustment Date            |   | Retired   |                          |
| P&I Adjustment Frequency            |   | Retired   |                          |
| Filler                              | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Net Liquidation Loss Amount         |   | Retired   |                          |
| Loan Modification Date              |   | Retired   |                          |
| Reporting Per Year Month            |   | Retired   |                          |



# Data Mapping - Current Files to Future Files - Whole Loan REMIC Loan Level Report

| Current File Attribute     | Future File<br>(For 9L Prefix Pools Only) | Future File Attribute<br>(For 9L Prefix Pools Only) | Future File Attribute ID |
|----------------------------|---|---|--------------------------|
| Filler                     | Not Applicable                            | Not Applicable                                      | Not Applicable           |
| Delinquency Status Code    |   | Retired   |                          |
| Last Paid Installment Date |   | Retired   |                          |
| Delinquency Day Count      | Loan Level File                           | Days Delinquent                                     | L-104                    |



# Outstanding REMIC Trusts to Remain on the Current Whole Loan REMIC Loan Level Report

## Legacy Trusts

|            |            |          |
|------------|------------|----------|
| * 2001-029 | 2002-T18   | 2003-W18 |
| * 2001-050 | 2002-T19   | 2003-W19 |
| * 2001-072 | 2002-W03   | 2004-T01 |
| * 2001-079 | 2002-W04   | 2004-T02 |
| 2001-T07   | 2002-W07   | 2004-T03 |
| 2001-T08   | 2002-W09   | 2004-W01 |
| 2001-T10   | 2002-W10   | 2004-W02 |
| 2001-T12   | * 2003-007 | 2004-W05 |
| * 2002-014 | * 2003-018 | 2004-W08 |
| * 2002-026 | * 2003-034 | 2004-W09 |
| * 2002-033 | * 2003-063 | 2004-W11 |
| * 2002-060 | * 2003-089 | 2004-W12 |
| * 2002-066 | 2003-W02   | 2004-W15 |
| * 2002-080 | 2003-W03   | 2005-W01 |
| * 2002-090 | 2003-W06   | 2005-W03 |
| 2002-T01   | 2003-W08   | 2005-W04 |
| 2002-T04   | 2003-W12   | 2006-W01 |
| 2002-T06   | 2003-W14   | 2006-W02 |
| 2002-T12   | 2003-W15   | 2006-W03 |
| 2002-T16   | 2003-W17   | 2007-W01 |
| * 2001-029 | 2002-T18   | 2003-W18 |
| * 2001-050 | 2002-T19   | 2003-W19 |
| * 2001-072 | 2002-W03   | 2004-T01 |

\* A few groups of the trust will remain on the file, else the data is no longer disclosed. A full list of CUSIPS can be found in the Non-standard REMIC Legacy Disclosure Report.



# Data Mapping - Current Files to Future Files - Whole Loan REMIC Pseudo Pool Report

| Current File Attribute           | Future File<br>(For 9L Prefix Pools Only) | Future File Attribute                   | Future File Attribute ID |
|----------------------------------|---|---|--------------------------|
| Trust ID                         |   | Retired                                 |                          |
| Pool Prefix                      | Security Level File                       | Prefix                                  | S-01                     |
| Pool Number                      | Security Level File                       | Security Identifier                     | S-02                     |
| Pool Type                        |   | Retired                                 |                          |
| Collateral Principal Group       |   | Retired                                 |                          |
| Collateral Interest Group        |   | Retired                                 |                          |
| Current Unpaid Principal Balance |   | Retired                                 |                          |
| Scheduled Principal              |   | Retired                                 |                          |
| Unscheduled Principal            |   | Retired                                 |                          |
| Scheduled Interest               |   | Retired                                 |                          |
| WA Coupon                        | Security Level File                       | WA Current Interest Rate                | S-19                     |
| WA Maturity                      | Security Level File                       | WA Current Remaining Months to Maturity | S-23                     |
| Loan Count                       | Security Level File                       | Loan Count                              | S-33                     |
| Loans 30 Days Delinquent         | Security Supplemental File                | Days Delinquent                         | Record Type 7            |
| Loans 60 Days Delinquent         | Security Supplemental File                | Days Delinquent                         | Record Type 7            |
| Loans 90+ Days Delinquent        | Security Supplemental File                | Days Delinquent                         | Record Type 7            |



# Data Mapping - Current Files to Future Files - Whole Loan REMIC Pseudo Pool Report

| Current File Attribute              | Future File (For 9L Prefix Pools Only) | Future File Attribute | Future File Attribute ID |
|-------------------------------------|--|-----------------------|--------------------------|
| Loans in Foreclosure                |  | Retired               |                          |
| Loans in REO Status                 |  | Retired               |                          |
| Percent Balance 30 Days Delinquent  | Security Supplemental File             | Days Delinquent       | Record Type 7            |
| Percent Balance 60 Days Delinquent  | Security Supplemental File             | Days Delinquent       | Record Type 7            |
| Percent Balance 90+ Days Delinquent | Security Supplemental File             | Days Delinquent       | Record Type 7            |
| Percent Balance in Foreclosure      |  | Retired               |                          |
| Percent Balance in REO Status       |  | Retired               |                          |
| Dollar Balance 30 Days Delinquent   | Security Supplemental File             | Days Delinquent       | Record Type 7            |
| Dollar Balance 60 Days Delinquent   | Security Supplemental File             | Days Delinquent       | Record Type 7            |
| Dollar Balance 90+ Days Delinquent  | Security Supplemental File             | Days Delinquent       | Record Type 7            |
| Dollar Balance in Foreclosure       |  | Retired               |                          |
| Dollar Balance in REO Status        |  | Retired               |                          |
| Principal Recoveries                |  | Retired               |                          |
| Principal Loss                      |  | Retired               |                          |



# Data Mapping - Current Files to Future Files - Whole Loan REMIC Pseudo Pool Report

| Current File Attribute         | Future File | Future File Attribute | Future File Attribute ID |
|--------------------------------|-------------|-----------------------|--------------------------|
| Cumulative Principal Loss      |             | Retired               |                          |
| Amortized Default Balance      |             | Retired               |                          |
| Servicer Recoup of Advances    |             | Retired               |                          |
| Servicer Unreimbursed Expenses |             | Retired               |                          |
| Loss on Non-Liquidated Loans   |             | Retired               |                          |



# Outstanding REMIC Trusts to Remain on the Current Whole Loan REMIC Pseudo Pool Report

## Legacy Trusts

|            |            |            |          |
|------------|------------|------------|----------|
| 1995-W03   | 2001-T07   | 2002-W07   | 2004-T02 |
| 1996-W01   | 2001-T08   | * 2002-W08 | 2004-T03 |
| 1996-W02   | 2001-T10   | 2002-W09   | 2004-W01 |
| 1996-W03   | 2001-T12   | 2002-W10   | 2004-W02 |
| 1998-W02   | 2001-W03   | * 2003-007 | 2004-W03 |
| 1998-W03   | * 2002-014 | * 2003-018 | 2004-W04 |
| 1998-W04   | * 2002-026 | * 2003-034 | 2004-W05 |
| 1998-W05   | * 2002-033 | * 2003-063 | 2004-W06 |
| 1998-W06   | * 2002-060 | * 2003-089 | 2004-W08 |
| 1998-W07   | * 2002-066 | 2003-W01   | 2004-W09 |
| 1998-W08   | * 2002-080 | 2003-W02   | 2004-W10 |
| 1999-W01   | * 2002-090 | 2003-W03   | 2004-W11 |
| 1999-W03   | 2002-T01   | 2003-W04   | 2004-W12 |
| 1999-W05   | 2002-T04   | 2003-W06   | 2004-W13 |
| 2000-T06   | 2002-T06   | 2003-W08   | 2004-W14 |
| * 2001-029 | 2002-T12   | 2003-W10   | 2004-W15 |
| * 2001-050 | 2002-T16   | 2003-W12   | 2005-W01 |
| * 2001-072 | 2002-T18   | 2003-W14   | 2005-W02 |
| * 2001-079 | 2002-T19   | 2003-W15   | 2005-W03 |
| 2001-T01   | 2002-W01   | 2003-W17   | 2005-W04 |
| 2001-T03   | 2002-W03   | 2003-W18   | 2006-W01 |
| 2001-T04   | 2002-W04   | 2003-W19   | 2006-W02 |
|            | 2002-W06   | 2004-T01   | 2006-W03 |
|            |            |            | 2007-W01 |

\* A few groups of the trust will remain on the file, else the data is no longer disclosed. A full list of CUSIPS can be found in the Non-standard REMIC Legacy Disclosure Report.



# Wisconsin Avenue Securities (WAS) Loan Level Files

There will be no changes to the current WAS Loan level files. The files will continue to be disclosed for the following trusts until maturity:

1998-W02

1998-W03

1998-W04

1998-W05

1998-W06

1998-W07

1999-W01

1999-W03

2001-W03

2002-W01

2002-W06

2003-W01

2003-W04

2003-W10

2004-W03

2004-W04

2004-W06

2004-W10

2004-W13

2004-W14

2005-W02

2009-W01



# Data Mapping – Future Files to Current Files



# Data Mapping - Future Files to Current Files - Final Data Statement<sup>1</sup>

| ID    | Attribute Name                          | Attribute Definition   | Enumerations   | Current File         | Current Attribute Label    | Comments      |
|-------|---|--|--|----------------------|----------------------------|---------------|
| CL-01 | Trust Identifier                        | The unique alpha and/or numeric designation assigned to each deal  |  |                      |                            |               |
| CL-02 | Issue Date                              | The date on which the security was issued  |  |                      |                            |               |
| CL-03 | Collateral Issuer                       | The issuer for each security that directly underlies the securitization  | FNM = Fannie Mae<br>FRE = Freddie Mac<br>GM = Ginnie Mae |                      |                            | New attribute |
| CL-04 | Collateral Prefix                       | For each security that directly underlies the securitization, the designation assigned by the issuer denoting the type of the loans and the security at the time of securitization                 |  | Final Data Statement | Pool Prefix - Pool Number  |               |
| CL-05 | Collateral Security Identifier          | For each security that directly underlies the securitization, the unique designation assigned to the security by the issuer  |  | Final Data Statement | Pool Prefix - Pool Number  |               |
| CL-06 | Collateral CUSIP                        | For each security that directly underlies the securitization, the unique designation assigned to the security by the Committee on Uniform Securities Identification Procedures (CUSIP)             |  | Final Data Statement | CUSIP                      |               |
| CL-07 | Collateral Current WA Net Interest Rate | For each security that directly underlies the securitization, the weighted average Interest rate of the loans in effect during the current reporting period less servicing fees and guarantor fees |  | Final Data Statement | Current Pass -Through Rate |               |

<sup>1</sup> Future state will combine the Final Data Statement for the entire deal into one file rather than separate files at the Group Level.



# Data Mapping - Future Files to Current Files - Final Data Statement<sup>1</sup>

| ID    | Attribute Name   | Attribute Definition   | Enumerations | Current File         | Current Attribute Label   | Comments      |
|-------|--|--|--------------|----------------------|---------------------------|---------------|
| CL-08 | Collateral Issue Date                                    | For each security that directly underlies the resecuritization, the date on which the security was issued  |              | Final Data Statement | Issue Date - MMDDYY       |               |
| CL-09 | Collateral Maturity Date                                 | For each security that directly underlies the resecuritization, the month and year that the final scheduled payment on the loan is due at the time of resecuritization   |              | Final Data Statement | Maturity Date - MMDDYY    |               |
| CL-10 | Collateral Issuance Investor Security UPB                | For each security that directly underlies the resecuritization, the unpaid principal balance of the loans as they contribute to the balance of the security  |              | Final Data Statement | Original Security Balance |               |
| CL-11 | Collateral Issuance Contributing Investor Security UPB   | For each security that directly underlies the resecuritization, the pro-rata share of the Investor Issuance Security UPB amount  |              |                      |                           | New attribute |
| CL-12 | Collateral Current Contributing Investor Security UPB    | For each security that directly underlies the resecuritization, the pro-rata share of the Current Investor Security UPB amount   |              | Final Data Statement | Current Security Balance  |               |
| CL-13 | Collateral WA Interest Rate at Settlement                | For each security that directly underlies the resecuritization, the weighted average Interest Rate at the time of resecuritization   |              | Final Data Statement | Current WA Coupon         |               |
| CL-14 | Collateral WA Remaining Months to Maturity at Settlement | For each security that directly underlies the resecuritization, the weighted average number of scheduled monthly payments that will reduce the Current Investor Loan UPB to zero at the time of resecuritization |              | Final Data Statement | Current WA Maturity       |               |

<sup>1</sup> Future state will combine the Final Data Statement for the entire deal into one file rather than separate files at the Group Level.



# Data Mapping - Future Files to Current Files - Final Data Statement<sup>1</sup>

| ID    | Attribute Name                       | Attribute Definition   | Enumerations | Current File | Current Attribute Label | Comments   |
|-------|--------------------------------------|--|--------------|--------------|-------------------------|--|
| CL-15 | Collateral WA Loan Age at Settlement | For each security that directly underlies the securitization, the weighted average number of scheduled payments from the time the loan was originated or modified, up to and including the current reporting period, at the time of securitization |              |              |                         | New attribute  |
| CL-16 | Collateral Trust Identifier          | An identifier assigned to the trust when established into a multiclass securitization  |              |              |                         | ~ Applicable only for underlying REMIC collateral in a REMIC<br><br>~New attribute |
| CL-17 | Collateral Class Identifier          | An identifier assigned to the class when established into a multiclass securitization  |              |              |                         | ~ Applicable only for underlying REMIC collateral in a REMIC<br><br>~New attribute |
| CL-18 | Group Identifier                     | An identifier assigned to the group when established into a multiclass securitization  |              |              |                         | ~ Applicable only for underlying REMIC collateral in a REMIC<br><br>~New attribute |

<sup>1</sup> Future state will combine Final Data Statement for entire deal into one file rather than separate files at the Group Level.



# Data Mapping - Future Files to Current Files - REMIC Factor File

| ID    | Attribute Name                       | Attribute Definition  | Enumerations | Current File   | Current Attribute Label         | Comments |
|-------|--------------------------------------|---|--------------|--|---------------------------------|----------|
| RF-01 | Trust Identifier                     | An identifier assigned to the trust when established into a multiclass resecuritization   |              | Monthly REMIC Class Factors<br>Supplemental Factor - Accrual Classes | Transaction Name<br>Series      |          |
| RF-02 | Class Identifier                     | An identifier assigned to the class when established into a multiclass resecuritization   |              | Monthly REMIC Class Factors  | Class Name                      |          |
| RF-03 | CUSIP                                | The unique designation assigned to the security by the Committee on Uniform Securities Identification Procedures (CUSIP)                          |              | Monthly REMIC Class Factors<br>Supplemental Factor - Accrual Classes | Class CUSIP Name<br>CUSIP No    |          |
| RF-04 | Maturity Date                        | The month and year in which the final payment on the security is scheduled to be made at the time the security was issued                         |              | Monthly REMIC Class Factors<br>Supplemental Factor - Accrual Classes | Class Maturity Date             |          |
| RF-05 | Class Issuance Investor Security UPB | The unpaid principal balance of the security at the time the security was issued  |              | Monthly REMIC Class Factors<br>Supplemental Factor - Accrual Classes | Class Original Security Balance |          |
| RF-06 | Security Factor                      | The decimal value that, when multiplied by the Class Issuance Investor Security UPB amount, equals the Class Current Investor Security UPB amount |              | Monthly REMIC Class Factors<br>Supplemental Factor - Accrual Classes | Class Factor<br>New Factor      |          |
| RF-07 | Class Current Investor Security UPB  | The unpaid principal balance of the security as of the current reporting period   |              | Remittance Report  | Ending/Notional Class Balance   |          |
| RF-08 | Interest Rate                        | The rate at which interest is calculated to be paid on the security during the current period   |              | Monthly REMIC Class Factors  | Class Interest Rate             |          |



# Data Mapping - Future Files to Current Files - REMIC Factor File

| ID    | Attribute Name                           | Attribute Definition  | Enumerations | Current File   | Current Attribute Label   | Comments  |
|-------|--|---|--------------|--|---|---|
| RF-09 | Interest Factor                          | The decimal value that, when multiplied by Class Investor Security UPB amount (for prior reporting period), equals the amount of interest paid in the current period  |              | Remittance Report  | Interest Distribution (Factor tab)  |   |
| RF-10 | Interest Paid                            | The amount of interest paid in the period to the certificate holder   |              | Remittance Report  | Interest Distribution (Interest Distribution tab)                           |   |
| RF-11 | Principal Paydown Factor                 | The decimal value that, when multiplied by Class Investor Security UPB - Issuance amount, equals the amount of principal paid in the current period   |              | Supplemental Factor - Accrual Classes<br>Remittance Report | Paydown Factor<br>Principal Distribution (Factor tab)                       |   |
| RF-12 | Principal Paydown Amount                 | The amount of principal paid in the period to the certificate holder  |              | Remittance Report  | Principal Distribution (Principal Distribution tab)                         |   |
| RF-13 | Accretion Factor                         | The decimal value that, when multiplied by Class Investor Security UPB - Issuance, equals the amount of accrued but unpaid Interest that has been added in the current period to the unpaid principal balance of the security |              | Supplemental Factor - Accrual Classes<br>Remittance Report | Full Accrual Factor<br>Accretion Factor (Principal Distribution Factor tab) |   |
| RF-14 | Accretion Amount                         | The amount of accrued but unpaid interest that has been added in the current period to the unpaid principal balance of the security   |              | Remittance Report  | Accretion (Principal Distribution tab)                                      |   |
| RF-15 | Scheduled Distribution Date              | The date of the scheduled investor payment  |              | Monthly REMIC Class Factors                                | Payment Date  |   |
| RF-16 | Yield Maintenance Premium/Penalty Amount | The prepayment premium allowing investors to attain the same yield as if the borrower made all scheduled mortgage payments until maturity   |              |  |   | Not applicable for Fannie Mae issued securities |
| RF-17 | Notes                                    | Additional information about the loans in the security  |              |  |   |   |



# Data Mapping - Future Files to Current Files - SMBS Factor File

| ID    | Attribute Name                       | Attribute Definition  | Enumerations | Current File  | Current Attribute Label         | Comments |
|-------|--------------------------------------|---|--------------|---|---------------------------------|----------|
| SF-01 | Trust Identifier                     | An identifier assigned to the trust when established into a multiclass resecuritization   |              | Monthly SMBS Class Factors<br>Supplemental Factor - Accrual Classes | Transaction Name<br>Series      |          |
| SF-02 | Class Identifier                     | An identifier assigned to the class when established into a multiclass resecuritization   |              | Monthly SMBS Class Factors  | Class Name                      |          |
| SF-03 | CUSIP                                | The unique designation assigned to the security by the Committee on Uniform Securities Identification Procedures (CUSIP)                          |              | Monthly SMBS Class Factors<br>Supplemental Factor - Accrual Classes | Class CUSIP Name<br>CUSIP No    |          |
| SF-04 | Maturity Date                        | The month and year in which the final payment on the security is scheduled to be made at the time the security was issued                         |              | Monthly SMBS Class Factors<br>Supplemental Factor - Accrual Classes | Class Maturity Date             |          |
| SF-05 | Class Issuance Investor Security UPB | The unpaid principal balance of the security at the time the security was issued  |              | Monthly SMBS Class Factors<br>Supplemental Factor - Accrual Classes | Class Original Security Balance |          |
| SF-06 | Security Factor                      | The decimal value that, when multiplied by the Class Issuance Investor Security UPB amount, equals the Class Current Investor Security UPB amount |              | Monthly SMBS Class Factors<br>Supplemental Factor - Accrual Classes | Class Factor<br>New Factor      |          |
| SF-07 | Class Current Investor Security UPB  | The unpaid principal balance of the security as of the current reporting period   |              | Remittance Report   | Ending/Notional Class Balance   |          |
| SF-08 | Interest Rate                        | The rate at which interest is calculated to be paid on the security during the current period   |              | Monthly SMBS Class Factors  | Class Interest Rate             |          |



# Data Mapping - Future Files to Current Files - SMBS Factor File

| ID    | Attribute Name                           | Attribute Definition  | Enumerations | Current File   | Current Attribute Label   | Comments  |
|-------|--|---|--------------|--|---|---|
| SF-09 | Interest Factor                          | The decimal value that, when multiplied by Class Investor Security UPB amount (for prior reporting period), equals the amount of interest paid in the current period  |              | Remittance Report  | Interest Distribution (Factor tab)  |   |
| SF-10 | Interest Paid                            | The amount of interest paid in the period to the certificate holder   |              | Remittance Report  | Interest Distribution (Interest Distribution tab)                           |   |
| SF-11 | Principal Paydown Factor                 | The decimal value that, when multiplied by Class Investor Security UPB - Issuance amount, equals the amount of principal paid in the current period   |              | Supplemental Factor - Accrual Classes<br>Remittance Report | Paydown Factor<br>Principal Distribution (Factor tab)                       |   |
| SF-12 | Principal Paydown Amount                 | The amount of principal paid in the period to the certificate holder  |              | Remittance Report  | Principal Distribution (Principal Distribution tab)                         |   |
| SF-13 | Accretion Factor                         | The decimal value that, when multiplied by Class Investor Security UPB - Issuance, equals the amount of accrued but unpaid interest that has been added in the current period to the unpaid principal balance of the security |              | Supplemental Factor - Accrual Classes<br>Remittance Report | Full Accrual Factor<br>Accretion Factor (Principal Distribution Factor tab) |   |
| SF-14 | Accretion Amount                         | The amount of accrued but unpaid interest that has been added in the current period to the unpaid principal balance of the security   |              | Remittance Report  | Accretion (Principal Distribution tab)                                      |   |
| SF-15 | Scheduled Distribution Date              | The date of the scheduled investor payment  |              | Monthly SMBS Class Factors                                 | Payment Date  |   |
| SF-16 | Yield Maintenance Premium/Penalty Amount | The prepayment premium allowing investors to attain the same yield as if the borrower made all scheduled mortgage payments until maturity   |              |  |   | Not applicable for Fannie Mae issued securities |
| SF-17 | Notes                                    | Additional information about the loans in the security  |              |  |   |   |



# Data Mapping - Future Files to Current Files - REMIC Component Factor File

| ID    | Attribute Name                       | Attribute Definition   | Enumerations | Current File                | Current Attribute Label               | Comments  |
|-------|--------------------------------------|--|--------------|-----------------------------|---------------------------------------|---|
| CF-01 | Trust Identifier                     | The unique alpha and/or numeric designation assigned to each deal  |              | Supplemental Factor File    | REMIC Component Class - Series        |   |
| CF-02 | Class Identifier                     | The unique alpha and/or numeric designation assigned to each sub-deal  |              | Supplemental Factor File    | REMIC Component Class - Series        |   |
| CF-03 | Component Identifier                 | The unique alpha and/or numeric designation assigned to each group in the sub-deal   |              | Supplemental Factor File    | Class                                 | Component is identified as last character of class field– e.g. A1 |
| CF-04 | CUSIP                                | The unique designation assigned to the security by the Committee on Uniform Securities Identification Procedures (CUSIP)   |              | Monthly REMIC Class Factors | CUSIP                                 |   |
| CF-05 | Class Issuance Investor Security UPB | The unpaid principal balance of the security as of issuance at the component level   |              | Supplemental Factor File    | REMIC Component Class - Issued Par    |   |
| CF-06 | Security Factor                      | The decimal value that, when multiplied by the Class Issuance Investor Security UPB amount, equals the Class Current Investor Security UPB amount at the component level |              | Supplemental Factor File    | REMIC Component Class – New Factor    |   |
| CF-07 | Interest Rate                        | The rate at which Interest is calculated to be paid on the security during the current period at the component level   |              | Supplemental Factor File    | REMIC Component Class – Interest Rate |   |



# Data Mapping - Future Files to Current Files - REMIC Shortfall File

| ID     | Attribute Name              | Attribute Definition   | Enumerations | Current File             | Current Attribute Label                         | Comments |
|--------|-----------------------------|--|--------------|--------------------------|---|----------|
| SFF-01 | Trust Identifier            | The unique alpha and/or numeric designation assigned to each deal  |              | Supplemental Factor File | REMIC Interest Shortfall – Series               |          |
| SFF-02 | Class Identifier            | The unique alpha and/or numeric designation assigned to each sub-deal  |              | Supplemental Factor File | REMIC Interest Shortfall - Tranche              |          |
| SFF-03 | CUSIP                       | The unique designation assigned to the security by the Committee on Uniform Securities Identification Procedures (CUSIP)   |              | Supplemental Factor File | REMIC Interest Shortfall - CUSIP No             |          |
| SFF-04 | Current Shortfall Amount    | The difference between the interest payments received from the underlying collateral and the Interest distribution to be paid to investors in the security in the current reporting period |              | Supplemental Factor File | REMIC Interest Shortfall - Current Shortfall    |          |
| SFF-05 | Cumulative Shortfall Amount | The cumulative difference between the interest payments received from the underlying collateral and the interest distributions paid to investors in the security                           |              | Supplemental Factor File | REMIC Interest Shortfall - Cumulative Shortfall |          |



# Data Mapping - Future Files to Current Files - Mega Factor File backed by Ginnie Mae Collateral

| ID    | Attribute Name                          | Attribute Definition   | Enumerations | Current File                       | Current Attribute Label    | Comments |
|-------|---|--|--------------|------------------------------------|----------------------------|----------|
| GM-01 | Security Identifier                     | The unique designation assigned to the security by the issuer.   |              | Factors ( Ginnie Mae-backed Megas) | Pool Number                |          |
| GM-02 | Issue Date                              | The date on which the security was issued.   |              | Factors ( Ginnie Mae-backed Megas) | Pool Issue Date - Yymmdd   |          |
| GM-03 | Issuance Investor Security UPB          | The aggregate unpaid principal balance of the loans as they contribute to the balance of the security at the time the security was issued.   |              | Factors ( Ginnie Mae-backed Megas) | Original Security Balance  |          |
| GM-04 | WA Current Interest Rate                | The weighted average interest rate of the loans in effect during the current reporting period.   |              | Factors ( Ginnie Mae-backed Megas) | Current WA Coupon          |          |
| GM-05 | WA Current Remaining Months to Maturity | The weighted average number of scheduled monthly payments that will reduce the Current Investor Loan UPB to zero.<br><br>For fixed-rate loans, this value takes into account the impact of any curtailments. |              | Factors ( Ginnie Mae-backed Megas) | Current WA Maturity        |          |
| GM-06 | Prefix                                  | The designation assigned by the issuer denoting the type of the loans and the security.  |              | Factors ( Ginnie Mae-backed Megas) | Pool Prefix                |          |
| GM-07 | Product                                 | The indicator denoting the type of security.   | Mega         | Factors ( Ginnie Mae-backed Megas) |                            |          |
| GM-08 | CUSIP                                   | The unique designation assigned to the security by the Committee on Uniform Securities Identification Procedures (CUSIP).  |              | Factors ( Ginnie Mae-backed Megas) | CUSIP Number               |          |
| GM-09 | WA Net Interest Rate                    | The weighted average interest rate of the loans at the time the security was issued less servicing fees and guarantor fees.  |              | Factors ( Ginnie Mae-backed Megas) | Pass Through Rate          |          |
| GM-10 | Maturity Date                           | The month and year in which the final payment on the security is scheduled to be made at the time the security was issued.   |              | Factors ( Ginnie Mae-backed Megas) | Pool Maturity Date - Mmddy |          |
| GM-11 | Security Factor                         | The decimal value that, when multiplied by the Issuance Investor Security UPB amount, equals the Current Investor Security UPB amount.   |              | Factors ( Ginnie Mae-backed Megas) | Current Factor             |          |
| GM-12 | WA Loan Age                             | The weighted average number of scheduled payments from the time the loans were originated or modified up to and including the current reporting period.  |              | Factors ( Ginnie Mae-backed Megas) | Current WA Life            |          |



# Data Mapping - Future Files to Current Files - Mega Factor File backed by Ginnie Mae Collateral

| ID    | Attribute Name                           | Attribute Definition  | Enumerations | Current File                       | Current Attribute Label | Comments |
|-------|--|---|--------------|------------------------------------|-------------------------|----------|
| GM-13 | Scheduled Distribution Date              | The date of the scheduled investor payment.   |              | Factors ( Ginnie Mae-backed Megas) | Payment Date - Mmddy    |          |
| GM-14 | WA Issuance Interest Rate                | The weighted average interest rate of the loans in effect at the time the security was issued.  |              | Factors ( Ginnie Mae-backed Megas) | Original WA Coupon      |          |
| GM-15 | WA Issuance Remaining Months to Maturity | The weighted average number of scheduled monthly payments that will reduce the Investor Loan UPB to zero, at the time the security was issued.<br><br>For fixed-rate loans, this value takes into account the impact of any curtailments. |              | Factors ( Ginnie Mae-backed Megas) | Original WA Maturity    |          |



# Data Mapping - Future Files to Current Files - Reset Indices (Delay & No Delay)

| ID    | Attribute Name    | Attribute Definition   | Enumerations | Current File                             | Current Attribute Label | Comments |
|-------|-------------------|--|--------------|--|-------------------------|----------|
| FI-01 | Index             | The index on which adjustments to the interest rate are based                    |              | Monthly Floater Reset (Delay & No Delay) | Index Abbreviation      |          |
| FI-02 | Index Value       | The value of the index on which adjustments to the interest rate are based       |              | Monthly Floater Reset (Delay & No Delay) | Index Value             |          |
| FI-03 | Index Description | The description of the index on which adjustments to the interest rate are based |              | Monthly Floater Reset (Delay & No Delay) | Index Description       |          |



# Revision Log

| Item #                    | File   | Change   | Comments | Date   | Version |
|---------------------------|--|--|----------|--------|---------|
| Release 1.0 – August 2018 |  |  |          |        |         |
| Release 1.1 – May 2019    |  |  |          |        |         |
| 1                         | Data Mapping - Current Files to Future Files - Remittance Report | Added retired attributes missing in Remittance report – Delinquency and Collateral Stratification. |          | 6-2019 | 1.2     |





## Contact Information

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